

FIXED INCOME

as of September 30, 2022



Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES OCTOBER	525,000,000	0.00		501,998,103
UNITED STATES TREASURY NTS	255,000,000	3.00	7/31/2024	250,611,126
UNITED STATES TREAS NTS .625% 11-15-2024	170,000,000	0.75	11/15/2024	158,448,777
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	155,000,000	3.25	5/15/2042	139,465,251
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051	155,567,842	3.00	11/20/2051	138,269,705
UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG	142,000,000	3.13	8/31/2029	135,146,882
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	150,000,000	1.25	6/30/2028	129,028,533
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025	135,000,000	1.13	1/15/2025	126,098,667
USA TREASURY BDS 2.5% BDS 15/02/2046 USD100	162,000,000	2.50	2/15/2046	123,517,021
UNITED STATES TREAS NTS 2.5%	124,000,000	2.50	4/30/2024	121,838,846
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	170,000,000	1.88	2/15/2041	120,821,552
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	131,600,000	3.38	8/15/2042	119,768,069
UNITED STATES TREAS NTS UNITED STATES TREAS NTS .75% DUE 12-31-2023 REG	119,000,000	0.75	12/31/2023	114,144,808
UTD STATES TREAS 4.125% DUE 09-30-2027	106,700,000	4.13	9/30/2027	107,062,201
UNITED STATES TREAS NTS	114,000,000	2.88	12/31/2028	100,336,043
FNMA POOL #MA4511 2% 12-01-2051 BEO	100,668,663	2.00	1/1/2052	81,883,997
UTD STATES TREAS 2.75% DUE 07-31-2027	85,000,000	2.75	7/31/2027	80,433,271
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO	90,369,477	2.50	7/1/2051	76,396,771
GNMAII POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG	76,948,450	2.50	5/20/2051	66,591,679
UNITED STS TREAS NTS .875%	75,000,000	0.88	6/30/2026	66,564,283
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	75,000,000	0.50	2/28/2026	66,210,824
UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO	75,000,000	0.38	1/31/2026	66,111,838
FNMA POOL #MA4355 2% 06-01-2051 BEO	80,997,493	2.00	6/1/2051	66,063,700
FANNIE MAE FN BU1450 2% 01-01-2052	79,173,472	2.00	1/1/2052	64,441,640
USA TREASURY BDS 3% BDS 15/08/2052 USD1000	71,000,000	3.00	8/15/2052	61,542,819
UNITED STS TREAS	68,000,000	0.38	12/31/2025	60,193,974
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO	71,517,088	2.00	12/1/2051	58,089,576
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	65,000,000	0.25	9/30/2025	57,769,196
UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO	65,000,000	0.75	4/30/2026	57,762,016
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	55,000,000	0.00		51,358,398
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	60,000,000	1.00	7/31/2028	50,639,368
UNITED STATES TREAS NTS 3.875%	50,000,000	3.88	9/30/2029	49,786,573
UNITED STATES TREAS NTS 2.5% 05-31-2024	50,000,000	2.50	5/31/2024	48,974,769
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	56,925,538	2.50	6/1/2051	48,259,724
GNMAII POOL #MA7589 2.5% 09-20-2051	54,489,607	2.50	9/20/2051	47,109,744
FREDDIE MAC FR RA7668 4% 07-01-2052	49,709,192	4.00	7/1/2052	46,354,884
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES OCTOBER	55,000,000	0.00		46,134,472
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2037	50,299,733	2.00	2/1/2037	44,455,231
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	50,000,000	0.38	11/30/2025	44,393,090
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	50,000,000	0.75	5/31/2026	44,282,275
UNITED STATES TREAS BDS 3.125% DUE 08-15-2044	50,000,000	3.13	8/15/2044	42,924,168
FNMA POOL #MA4236 1.5% 01-01-2051 BEO	55,136,813	1.50	1/1/2051	42,536,478
FANNIE MAE FN CB2586 2% 01-01-2037	46,716,117	2.00	1/1/2037	41,301,605
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2051	47,350,086	2.50	12/1/2051	40,136,287
FREDDIE MAC FR SD0780 2.5% 12-01-2051	46,412,007	2.50	12/1/2051	39,208,036
UNITED STATES TREAS NTS FIXED 3.125% DUE08-15-2025	40,000,000	0.00	8/15/2025	38,931,522
UNITED STATES OF AMER TREAS NOTES .875% DUE 01-31-2024 BEO	40,000,000	0.88	1/31/2024	38,273,030
UNITED STS TREAS NTS	45,000,000	0.50	10/31/2027	37,887,668
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	40,900,000	4.90	2/1/2046	35,880,075
FNMA POOL #BK8506 2% 12-01-2050 BEO	42,744,479	2.00	12/1/2050	34,904,693
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2050	40,468,637	2.50	12/1/2050	34,288,067
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	35,000,000	2.75	5/31/2029	32,735,377
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	35,000,000	2.63	7/31/2029	32,316,508
BANK 2022-BNK43 4.399% DUE 08-15-2055	34,125,000	4.40	8/15/2055	32,306,814
FNMA POOL #FS1633 2.5% 02-01-2052 BEO	37,434,044	2.50	2/1/2052	31,649,268
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD	35,000,000	1.13	8/31/2028	29,664,774
FNMA 3% DUE 07-01-2050	33,638,923	3.00	7/1/2050	29,593,346
CMO MORGAN STANLEY CAP I TR 2020-L4 CL A-3 .000267% 02-15-2030	35,000,000	2.70	2/15/2033	29,451,591
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG	30,000,000	2.75	5/15/2025	29,180,758
UNITED STATES TREAS BDS 2% 11-15-2041	40,000,000	2.00	11/15/2041	28,930,299
FNMA POOL #FM2715 3% 03-01-2050 BEO	31,996,334	3.00	3/1/2050	28,176,759
FNMA POOL #FS2645 3% 06-01-2052 BEO	31,956,126	3.00	6/1/2052	28,010,736
FNMA 2.5% DUE 04-01-2051	32,580,385	2.50	4/1/2051	27,572,760
UNITED STATES TREAS NTS 2.25% DUE 03-31-2024 BEO	28,300,000	2.25	3/31/2024	27,452,749
FHLMC POOL #RA7214 2.5% 04-01-2047	31,954,591	2.50	4/1/2047	27,040,839
UNITED STATES TREAS BDS	35,000,000	2.25	11/15/2040	26,864,164
FNMA POOL #FM5410 2% 12-01-2050 BEO	32,566,105	2.00	12/1/2050	26,581,285
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051	30,178,142	2.50	12/20/2051	26,084,200
UNITED STATES TREAS NTS 2.625%	26,000,000	2.63	4/15/2025	25,284,284
WELLS FARGO COML 4% DUE 04-15-2055	27,500,000	4.00	4/15/2055	24,911,387
FNMA POOL #FS0365 2.5% 01-01-2052 BEO	29,393,461	2.50	1/1/2052	24,808,439
GNMAII POOL #MA7535 3.0% 08-20-2051	26,325,409	3.00	8/20/2051	23,456,793
FNMA POOL #MA4437 2% 10-01-2051 BEO	28,259,538	2.00	10/1/2051	23,016,002
UNITED STATES TREAS NTS 2.375% 03-31-2029	25,000,000	2.38	3/31/2029	22,638,350
FNMA POOL #MA4728 3.5% 09-01-2042 BEO	24,375,146	3.50	9/1/2042	22,307,394

UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	25,000,000	0.25	8/31/2025	22,275,860
FNMA SINGLE FAMILY MORTGAGE 0% 15 YEARS SETTLES OCTOBER	25,000,000	0.00		22,028,320
GS MTG SECS TR 3.0479% DUE 11-10-2052	25,000,000	3.05	11/10/2052	21,582,045
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	25,000,000	1.38	10/31/2028	21,559,867
FANNIE MAE BV4258 2% 02-01-2052	26,284,371	2.00	2/1/2052	21,452,916
PVTP L HF SINCLAIR CORPORATION 5.875% DUE04-01-2026 BEO	21,165,000	5.88	4/1/2026	21,367,857
UNITED STATES TREAS BDS 2.875% DUE 05-15-2052 REG	25,000,000	2.88	5/15/2052	21,236,328
FNMA POOL #CB3582 3% DUE 05-01-2052 REG	24,057,745	3.00	5/1/2052	21,055,377
FNMA POOL #MA4361 2.5% 06-01-2036 BEO	22,636,803	2.50	6/1/2036	20,611,664
FEDERAL HOME LN MTG CORP POOL #RBS153 2%04-01-2042 BEO	24,348,178	2.00	4/1/2042	20,390,116
FANNIE MAE 01/05/2051 2.5% 05-01-2051	23,922,537	2.50	5/1/2051	20,295,357
COMCAST CORP NEW 2.887% 11-01-2051 BEO	31,600,000	2.89	11/1/2051	20,168,100
FNMA POOL #FS1681 2% 03-01-2047 BEO	24,577,763	2.00	3/1/2047	20,079,848
FEDERAL HOME LN MTG CORP #SD8182 2.0% DUE	24,267,511	2.00	12/1/2051	19,753,033
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	23,216,171	2.50	5/1/2051	19,635,300
FNMA POOL #FM8021 3% 07-01-2051 BEO	22,186,076	3.00	7/1/2051	19,451,429
APPLE INC 2.65% SNR 11/05/50 USD1000	29,100,000	2.65	5/11/2050	19,436,417
FNMA POOL #FM2629 2.5% 03-01-2050 BEO	22,872,601	2.50	3/1/2050	19,389,351
FHLMC POOL #RB5137 1.5% 12-01-2041	23,791,360	1.50	12/1/2041	19,047,258
CMO WELLS FARGO COM L MTG TR 2020-C58 CL A4 2.092% DUE 07-15-2053 BEO	24,034,000	2.09	7/15/2053	18,939,644
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029	20,000,000	2.88	4/30/2029	18,910,937
FEDERAL HOME LN MTG CORP POOL #RB-5134 1.5% 10-01-2041	23,542,770	1.50	11/1/2041	18,848,257
FEDERAL HOME LN MTG CORP POOL #SD-0871 2.5% DUE 01-01-2052 REG	21,821,815	2.50	1/1/2052	18,418,781
UNITED STATES TREAS 2.75% 02-28-2025	19,000,000	2.75	2/28/2025	18,383,455
FEDERAL HOME LN MTG CORP 2.5% 08-01-2051	21,473,319	2.50	8/1/2051	18,139,743
USA TREASURY NTS 1.375% NTS 31/08/26 USD1000	20,000,000	1.38	8/31/2026	18,021,206
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	24,100,000	3.40	3/22/2041	17,616,982
PVTP L CMO GS MTG SECS TR 2021-GSA3 VAR RT DUE 12-15-2054 BEO	21,957,000	2.62	12/15/2054	17,577,962
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	20,000,000	0.75	8/31/2026	17,552,689
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	20,000,000	1.75	1/31/2029	17,523,811
T-MOBILE USA INC 3.5% 04-15-2025	18,000,000	3.50	4/15/2025	17,494,655
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	30,000,000	1.38	8/15/2050	17,423,387
PVTP L CMO BMO 2022-C1 MTG TR SR 22 C1 CL A5 VAR RT DUE 02-15-2055 BEO	20,000,000	3.37	2/15/2055	17,335,413
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO	20,000,000	1.25	4/30/2028	17,311,651
FED HOME LN MTG 2.5% DUE 09-01-2050	20,163,200	2.50	9/1/2050	17,080,793
PVTP L HCA INC NEW ISSUE 7YR	20,000,000	3.38	3/15/2029	16,978,736
FNMA 3% 07-01-2050	19,243,742	3.00	7/1/2050	16,932,458
FEDERAL HOME LN MTG CORP POOL #QD4873 2.5% DUE 01-01-2052 REG	19,800,832	2.50	1/1/2052	16,707,533
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7420 3.5% 06-20-2051	18,149,256	3.50	6/20/2051	16,695,516
FNMA POOL #FM2398 3% 06-01-2033 BEO	17,614,600	3.00	6/1/2033	16,680,981
FNMA POOL #FS0149 1.5% 12-01-2036 BEO	19,363,214	1.50	12/1/2036	16,653,283
FNMA POOL #FM4532 3% 09-01-2050 BEO	18,474,719	3.00	9/1/2050	16,309,400
FHLMC UMBS 30Y FIXED 2.5% 06-01-2051	19,207,469	2.50	6/1/2051	16,293,385
FEDERAL HOME LN MTG CORP POOL #RBS148 2.0% 02-01-2042	19,329,327	2.00	3/1/2042	16,187,187
CMO MORGAN STANLEY CAP I TR 2021-L5 CL A4 2.661% DUE 04-15-2031 BEO	19,133,000	2.73	5/15/2054	15,883,634
PERU(REP OF) 2.783% SNR 23/01/31 USD1000	19,510,000	2.78	1/23/2031	15,551,353
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	25,000,000	1.13	8/15/2040	15,522,249
FNMA POOL #FM9704 2% 12-01-2051 BEO	18,952,079	2.00	12/1/2051	15,429,920
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	17,282,965	3.00	9/20/2051	15,399,662
FNMA POOL #FM7982 2.5% 07-01-2051 BEO	18,139,803	2.50	7/1/2051	15,340,155
FNMA POOL #MA4473 1.5% 11-01-2041 BEO	18,903,673	1.50	11/1/2041	15,145,060
PVTP L META PLATFORMS INC 3.85% 08-15-2032	17,000,000	3.85	8/15/2032	15,039,395
FNMA POOL #MA4154 1.5% DUE 10-01-2035 BEO	17,213,005	1.50	10/1/2035	14,800,069
FEDERAL HOME LN BKS CONS BD DTD	15,000,000	2.25	12/8/2023	14,755,856
CMO BMO 2022-C2 MORTGAGE TRUST SR 22-C2 CL A5 VAR RT 07-15-2054	15,000,000	4.81	7/15/2054	14,753,139
FNMA POOL #FM7685 3% 06-01-2051 BEO	16,798,278	3.00	6/1/2051	14,750,001
FNMA SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER	15,000,000	0.00		14,570,584
FANNIE MAE CB2580 1.5% 01-01-2037	16,775,754	1.50	1/1/2037	14,428,087
BOEING CO 5.04% DUE 05-01-2027	14,620,000	5.04	5/1/2027	14,390,699
PVTP L NETFLIX INC FIXED 5.375%	15,000,000	5.38	11/15/2029	14,337,910
CMO BANK 2022-BNK42 SR 22-BNK42 CL A5 VAR RT 06-15-2055	15,000,000	4.49	6/15/2055	14,271,021
FNMA POOL #MA4305 2% 04-01-2051 BEO	17,408,464	2.00	4/1/2051	14,203,866
CMO BENCHMARK 2022-B36 MTG TR MTG PASS THRU CTF A-5 DUE 07-15-2055 REG	15,000,000	4.47	7/15/2055	14,188,617
FNMA POOL #FM4517 2% 10-01-2035 BEO	15,928,031	2.00	10/1/2035	14,079,451
FNMA POOL #CA3470 3.5% DUE 05-01-2049 REG	15,208,098	3.50	5/1/2049	13,885,778
FEDERAL HOME LN MTG CORP POOL #QC2508 2.5% DUE 06-01-2051	16,372,949	2.50	6/1/2051	13,851,715
JPMORGAN CHASE & CO 4.005%-FRN SNR 23/04/29 USD	15,000,000	4.01	4/23/2029	13,787,803
BANK OF AMERICA CORP 1.734% 07-22-2027	16,000,000	1.73	7/22/2027	13,780,039
INTERNATIONAL BK FOR RECON & DEV BD .75%DUE 03-11-2025 REG	15,000,000	0.75	3/11/2025	13,762,010
FNMA POOL #CA8527 2.5% DUE 12-01-2050 REG	16,182,737	2.50	12/1/2050	13,711,810
CNH INDL CAP LLC 4.2% DUE 01-15-2024	13,675,000	4.20	1/15/2024	13,591,328
T MOBILE USA INC 3.875% GTD SNR 15/04/30USD	15,000,000	3.88	4/15/2030	13,573,626
FREDDIE MAC FR QD9465 3% 04-01-2052	15,483,538	3.00	4/1/2052	13,567,470
CITIGROUP INC 2.572%-FRN SNR 03/06/31 USD	17,000,000	2.57	6/3/2031	13,514,126
WELLS FARGO & CO 2.406%	14,000,000	2.41	10/30/2025	13,210,827
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 01-01-2041	16,444,135	1.50	1/1/2041	13,166,846
CMO MORGAN STANLEY CAP I TR 2021-L7 SR 21-L7 CL A5 2.364% 09-15-2031	16,245,000	2.57	10/15/2054	13,098,136
JPMORGAN CHASE & CO 4.023%-FRN SNR 05/12/24 USD	13,000,000	4.02	12/5/2024	12,960,066
WELLS FARGO & CO 2.164% 02-11-2026	14,000,000	2.16	2/11/2026	12,932,008
GS MTG SECS TR 2020-GC47 COM L MTG PASSTHRU CTF CL 2.37719988823 05-12-2053	15,555,000	2.38	5/12/2053	12,750,678
UNITED MEXICAN STATES 4.28%	17,366,000	4.28	8/14/2041	12,727,813
GNMAII POOL #MA7987 2.5% DUE 04-20-2052 REG	14,635,932	2.50	4/20/2052	12,619,602
EXXON MOBIL CORP 4.227% SNR 19/03/40 USD1000	14,500,000	4.23	3/19/2040	12,609,687

BOEING CO 2.95% SNR 01/02/30 USD2000	15,000,000	2.95	2/1/2030	12,132,359
PVTPL GSK CONSUMER HEALTH CARE 3.625% DUE03-24-2032 BEO	14,000,000	3.63	3/24/2032	11,882,854
INTEL CORP 4.9% 08-05-2052	13,000,000	4.90	8/5/2052	11,578,433
FNMA POOL #BP1334 3% DUE 03-01-2050 BEO	13,118,225	3.00	3/1/2050	11,559,594
FEDERAL NATIONAL MORTGAGE ASSOC 3% 07-01-2035	12,168,096	3.00	7/1/2035	11,360,985
FNMA POOL #MA4586 2% 04-01-2042 BEO	13,307,803	2.00	4/1/2042	11,146,590
BANK AMER CORP FIXED 3.824% 01-20-2028	12,000,000	3.82	1/20/2028	11,135,800
FNMA POOL #MA4387 2% 07-01-2041 BEO	13,249,706	2.00	7/1/2041	11,122,645
FNMA POOL #MA4366 2.5% 06-01-2041 BEO	12,788,504	2.50	6/1/2041	11,026,555
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD .625% DUE 04-22-2025 REG	12,000,000	0.63	4/22/2025	10,956,624
CITIGROUP INC 3.668% DUE 07-24-2028	12,000,000	3.67	7/24/2028	10,885,237
CHARTER 4.908% DUE 07-23-2025	11,000,000	4.91	7/23/2025	10,829,444
FNMA POOL #FM3492 3.5% 02-01-2035 USD	11,348,289	3.50	2/1/2035	10,771,547
JPMORGAN CHASE & CO 3.702%-FRN SNR 06/05/30 USD	12,000,000	3.70	5/6/2030	10,654,784
GENERAL MOTORS FINANCIAL 3.1%	14,000,000	3.10	1/12/2032	10,654,769
FHLMC MULTICLASS SER K077 CL A2 FLTG 05-25-2028	10,950,000	3.85	5/25/2028	10,607,435
AMAZON COM INC NT 2.875% 05-12-2041	14,300,000	2.88	5/12/2041	10,598,045
FEDERAL HOME LN MTG CORP POOL #RA-1942 3% 12-01-2049	11,958,157	3.00	12/1/2049	10,555,914
BOEING CO 3.25% BDS 01/03/28 USD2000	12,105,000	3.25	3/1/2028	10,512,128
BANK AMER CORP 2.087%	12,500,000	2.09	6/14/2029	10,235,470
BANK OF AMERICA CORP MTN 1.197% 10-24-2026	11,612,000	1.20	10/24/2026	10,192,708
TORONTO-DOMINION BANK 15/09/2027 4.693% 09-15-2027	10,500,000	4.69	9/15/2027	10,172,033
FNMA POOL #BO9030 3% DUE 02-01-2050 BEO	11,443,034	3.00	2/1/2050	10,084,300
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	11,000,000	4.63	5/15/2044	10,021,331
DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO	9,736,000	5.25	10/15/2027	9,990,543
DUKE ENERGY IND 4.9 DUE 07-15-2043	11,206,000	4.90	7/15/2043	9,935,206
BP CAP MKTS AMER INC 3.06% DUE	13,700,000	3.06	6/17/2041	9,889,687
FANNIE MAE FN BR7826 3% 04-01-2051	11,205,467	3.00	4/1/2051	9,842,366
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG	10,162,500	3.50	2/15/2039	9,720,842
ENTERGY LA LLC 1.6% DUE 12-15-2030	12,848,000	1.60	12/15/2030	9,713,693
UNITED STATES OF AMER TREAS NOTES DTD 06/30/2022 3.25% 06-30-2029	10,000,000	3.25	6/30/2029	9,640,336
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG	10,000,000	3.75	8/15/2041	9,631,097
FEDERAL HOME LN MTG CORP 0.32% 11-02-2023	10,000,000	0.32	11/2/2023	9,574,174
JPMORGAN CHASE & CO 2.301% DUE	10,000,000	2.30	10/15/2025	9,483,833
GOLDMAN SACHS GROUP INC SR GLOBAL NT 1.431% 03-09-2027	11,000,000	1.43	3/9/2027	9,466,431
HSBC HOLDINGS PLC 4.292%	10,000,000	4.29	9/12/2026	9,453,949
QVC INC 4.85% DUE 04-01-2024	9,703,000	4.85	4/1/2024	9,368,635
FHLMC SUPER 20Y 3.5% DUE 01-01-2040	10,051,725	3.50	1/1/2040	9,349,585
FHLMC TRANCHE # TR 00161 .43	10,000,000	0.43	6/18/2024	9,338,505
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	12,500,000	2.75	2/11/2033	9,334,296
FNMA 2% 02-01-2047	11,394,174	2.00	2/1/2047	9,300,245
INTERNATIONAL BK FOR RECON & DEV NT .75%DUE 11-24-2027 REG	11,000,000	0.75	11/24/2027	9,280,486
BOEING CO 2.7% SNR 01/02/2027 USD2000	10,645,000	2.70	2/1/2027	9,280,433
TBA COLLATERAL RECEIVABLE FROM BARCLAYS	9,271,000	0.00	12/31/2050	9,271,000
MORGAN STANLEY 1.164% 10-21-2025	10,000,000	1.16	10/21/2025	9,165,554
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	9,700,000	4.90	4/1/2044	9,097,431
GNMA II JUMBOS 3.5 30 YEARS SETTLES OCT	10,000,000	0.00		9,094,922
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	12,000,000	1.68	10/30/2030	9,077,985
FNMA POOL #CB3204 2.5% DUE 03-01-2037	9,964,311	2.50	3/1/2037	9,062,763
ALTRIA GROUP INC 4.5% DUE 05-02-2043	12,457,000	4.50	5/2/2043	9,011,496
JAPAN BK INT COOP 0.625% GTD SNR 15/07/25 USD	10,000,000	0.63	7/15/2025	8,962,672
FNMA POOL #FM3237 3.5% DUE 05-01-2050 BEO	9,817,217	3.50	5/1/2050	8,957,788
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	12,000,000	5.13	7/1/2049	8,950,194
FEDERAL HOME LN MTG CORP TRANCHE # TR 00711 4.0% DUE 02-28-2025	9,000,000	4.00	2/28/2025	8,929,153
CMO MORGAN STANLEY CAP I TR 2019-H6 COML MTG CTF CL A-4 3.417% DUE 06-15-2052	10,000,000	3.42	6/15/2052	8,848,985
CMO BANK SER 20-BNK29 CL A4	11,129,929	2.00	11/15/2053	8,744,035
FED HOME LN MTG 2.40000009537% DUE 12-25-2031	9,986,419	2.40	12/25/2031	8,737,484
FNMA POOL #MA4046 3% 06-01-2040 BEO	9,743,979	3.00	6/1/2040	8,713,061
GNMA POOL #MA5817 4% 03-20-2049 BEO	9,178,925	4.00	3/20/2049	8,704,053
FREDDIE MAC FR QD6642 2% 02-01-2047	10,613,385	2.00	2/1/2047	8,663,031
FNMA POOL #BO8988 3% DUE 02-01-2050 BEO	9,772,841	3.00	2/1/2050	8,657,045
GOLDMAN SACHS GROUP INC FLTG DUE 10-21-2027 BEO	10,000,000	1.95	10/21/2027	8,638,210
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	10,000,000	3.13	2/15/2043	8,635,224
FNMA POOL #BO3176 4% DUE 10-01-2049 BEO	9,062,624	4.00	10/1/2049	8,514,946
UNITED STATES TREAS BDS 3% DUE	10,000,000	3.00	11/15/2044	8,466,440
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	10,000,000	3.00	11/15/2045	8,458,628
ASIAN DEVELOPMENT BANK BANK .625% 10-08-2024	9,000,000	0.63	10/8/2024	8,386,516
FNMA POOL #FS1967 1% 03-01-2037 BEO	9,690,010	1.00	3/1/2037	8,322,779
DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO	8,171,000	5.88	6/15/2028	8,298,421
FNMA POOL #AS8522 3% 12-01-2046 BEO	9,300,487	3.00	12/1/2046	8,284,600
CARDINAL HLTH INC 4.5% DUE 11-15-2044	10,450,000	4.50	11/15/2044	8,257,385
FNMA POOL #CB2819 2.5% DUE	9,550,017	2.50	10/1/2041	8,233,917
FNMA POOL #MA3283 3% 02-01-2033 BEO	8,766,585	3.00	2/1/2033	8,191,942
JPMORGAN CHASE & CO 2.069% DUE	10,000,000	2.07	6/1/2029	8,176,054
CDN NAT RES LTD 5.85% DUE 02-01-2035	8,600,000	5.85	2/1/2035	8,169,839
FNMA POOL #BH9277 3.5% 02-01-2048 BEO	8,865,831	3.50	2/1/2048	8,117,078
FHLMC POOL #ZN4495 4% DUE 12-01-2048 REG	8,462,322	4.00	12/1/2048	8,012,230
ORACLE CORP 4.125% DUE 05-15-2045	11,400,000	4.13	5/15/2045	8,010,893
CHARTER COMMS OPER 5.75% GTD 01/04/2048 USD	9,500,000	5.75	4/1/2048	7,940,668
BROADCOM INC FIXED 4.15% DUE 11-15-2030	9,000,000	4.15	11/15/2030	7,930,979
JPM CHASE 2.963% 01-25-2033	10,000,000	2.96	1/25/2033	7,915,168
FNMA POOL #FM4190 3% DUE 04-01-2033 BEO	8,045,923	3.00	4/1/2033	7,757,409
UNITED STATES TREAS NTS DTD 09/15/2022 3.5% 09-15-2025	7,900,000	3.50	9/15/2025	7,751,135

FNMA POOL #MA3211 4% DUE 12-01-2047 BEO	8,122,922	4.00	12/1/2047	7,728,053
BANK AMER CORP 3.97% 05/03/2029	8,500,000	3.97	3/5/2029	7,714,298
FHLMC MULTICLASS TRANCHE 00430 3.151 11-25-2025	8,000,000	3.15	11/25/2025	7,686,782
BERMUDA GOVT 5% 07-15-2032	8,000,000	5.00	7/15/2032	7,680,750
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	7,140,000	6.73	4/1/2035	7,586,394
MORGAN STANLEY 2.239%	10,000,000	2.24	7/21/2032	7,555,710
EQT CORPORATION 5.0% DUE 01-15-2029 BEO	8,000,000	5.00	1/15/2029	7,549,075
FHLMC MULTICLASS FIXED 3.422%	8,000,000	3.42	2/25/2029	7,542,551
OESTERREICHISCHE KONTROLLBANK A G .5% DUE 09-16-2024 BEO	8,000,000	0.50	9/16/2024	7,429,775
FNMA POOL #MA4364 2% 06-01-2041 BEO	8,816,715	2.00	6/1/2041	7,402,240
FNMA POOL #BT4671 2.5% DUE	8,643,441	2.50	8/1/2051	7,301,141
PVTPL MAGALLANES INC 5.141% 03-15-2052	10,000,000	5.14	3/15/2052	7,290,908
FREEPORT-MCMORAN INC 5.4% DUE	8,000,000	5.40	11/14/2034	7,274,828
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2051	8,910,790	2.00	11/1/2051	7,254,530
PROGRESSIVE CORP 3.95% DUE 03-26-2050	9,100,000	3.95	3/26/2050	7,223,942
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.125 DUE 09-13-2028REG	8,600,000	1.13	9/13/2028	7,210,407
CHARTER 5.375% 05-01-2047	9,000,000	5.38	5/1/2047	7,162,909
PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO	9,500,000	5.05	3/15/2042	7,129,521
NORDIC INVEST BANK 0.375% SNR MTN 11/09/25 USD	8,000,000	0.38	9/11/2025	7,126,377
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	9,800,000	4.80	3/1/2050	7,108,603
BANK OF AMERICA CORP 1.922%	9,500,000	1.92	10/24/2031	7,106,754
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	9,250,000	2.36	3/15/2032	7,102,768
AT&T INC 3.8%	10,292,000	3.80	12/1/2057	7,083,067
FHLB 1.1 08-20-2026	8,000,000	1.10	8/20/2026	7,050,450
FEDERAL HOME LN BKS 3.625% 02-28-2024	7,000,000	3.63	2/28/2024	6,946,463
MORGAN STANLEY .985% DUE 12-10-2026	8,000,000	0.99	12/10/2026	6,922,815
FEDERAL HOME LN MTG CORP 4.05% DUE 08-28-2025	7,000,000	4.05	8/28/2025	6,914,800
GLOBAL PMTS INC 4.15% DUE 08-15-2049	10,000,000	4.15	8/15/2049	6,909,759
SIMON PPTY GROUP L P 2.25% DUE	9,000,000	2.25	1/15/2032	6,843,518
NATWEST GROUP PLC FXD/FLTG SRNT 4.269% 03-22-2025	7,000,000	4.27	3/22/2025	6,813,238
ENERGY TRANSFER OPER L P 5.0%	8,500,000	5.00	5/15/2050	6,804,113
CITIGROUP INC 4.658% DUE 05-24-2028 BEO	7,000,000	4.66	5/24/2028	6,767,112
ABBVIE INC 2.6% DUE 11-21-2024 REG	7,000,000	2.60	11/21/2024	6,727,153
EUROPEAN INVT BK 2.75% 08-15-2025	7,000,000	2.75	8/15/2025	6,724,006
HOME DEPOT INC 4.4 DUE 03-15-2045 REG	7,886,000	4.40	3/15/2045	6,718,122
FNMA 0.87% DUE	8,560,000	0.88	8/5/2030	6,706,736
NEW YORK ST DORM AUTH ST PERS INCOME TAXREV 2.202% 03-15-2034 BEO TAXABLE	8,830,000	2.20	3/15/2034	6,704,676
BOEING CO 3.9% 05-01-2049	10,000,000	3.90	5/1/2049	6,693,674
15/03/2024 1.125% DUE 03-15-2024 BEO	7,000,000	1.13	3/15/2024	6,687,988
BANK OF AMERICA CORP MTN 0.81% 10-24-2024	7,000,000	0.81	10/24/2024	6,680,321
UNITED MEXICAN STATES 12/02/2052 4.4% 02-12-2052	9,571,000	4.40	2/12/2052	6,647,997
APPLE INC 2.7% 08-05-2051	10,000,000	2.70	8/5/2051	6,642,286
FNMA POOL #MA4209 1.5% 12-01-2050 BEO	8,619,693	1.50	12/1/2050	6,641,882
KRAFT HEINZ FOODS 5.2% GTD SNR	7,500,000	5.20	7/15/2045	6,599,265
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD 1.25% DUE 01-31-2025 REG	7,000,000	1.25	1/31/2025	6,535,345
WESTROCK CO FIXED 3% DUE 09-15-2024	6,795,000	3.00	9/15/2024	6,496,962
FEDERAL HOME LN MTG CORP POOL #ZA5289 3.5% 03-01-2048 BEO	7,056,083	3.50	3/1/2048	6,466,053
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00082 .875 DUE 04-03-2025	7,000,000	0.88	4/3/2025	6,453,368
EXETER AUTOMOBILE 1.96% DUE 01-17-2028	7,040,000	1.96	1/17/2028	6,416,219
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 06-01-2051	7,525,948	2.50	6/1/2051	6,365,935
ORACLE CORP 3.8% 11-15-2037	8,600,000	3.80	11/15/2037	6,362,897
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	9,745,000	4.00	12/1/2046	6,337,254
KRAFT HEINZ FOODS 4.375% GTD SNR 01/06/46 USD	8,000,000	4.38	6/1/2046	6,335,851
FNMA POOL #ASS564 3.5% 08-01-2045 BEO	6,868,433	3.50	8/1/2045	6,330,104
EUROPEAN INVT BK GLOBAL BD .625% DUE 07-25-2025 REG	7,000,000	0.63	7/25/2025	6,323,974
FEDERAL HOME LN MTG CORP POOL #RB-5141 2% DUE 01-01-2042 REG	7,527,889	2.00	1/1/2042	6,313,564
FNMA POOL #CA5585 4.5% DUE 04-01-2050 BEO	6,543,773	4.50	4/1/2050	6,303,649
BANK OF AMERICA CORP 04/02/2033 2.972% 02-04-2033	8,000,000	2.97	2/4/2033	6,291,654
ALTRIA GROUP INC 3.4% GTD SNR 04/02/2041USD	9,848,000	3.40	2/4/2041	6,262,479
FNMA POOL #FM5246 4% 11-01-2050 BEO	6,580,589	4.00	11/1/2050	6,260,507
CORPORACION ANDINA DE FOMENTO 2.25% 02-08-2027	7,000,000	2.25	2/8/2027	6,259,131
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	6,748,130	3.50	6/20/2046	6,256,469
AFRICAN DEV BK .875% DUE 07-22-2026	7,000,000	0.88	7/22/2026	6,171,565
HUNTINGTON INGALLS INDS INC SR NT 2.043%08-16-2028	7,600,000	2.04	8/16/2028	6,166,366
NTT FIN CORP 1.162% 04-03-2026	7,000,000	1.16	4/3/2026	6,154,754
UNITEDHEALTH GRP 3.95% SNR 15/10/42 USD1000	7,424,000	3.95	10/15/2042	6,152,342
BANK AMER CORP 3.705% BNDS	6,633,000	3.71	4/24/2028	6,142,798
SKYWORKS SOLUTIONS INC 3.0% DUE 06-01-2031 BEO	8,000,000	3.00	6/1/2031	6,132,222
ASIAN INFRASTRUCTURE INVT BK .5% DUE 01-27-2026 BEO	7,000,000	0.50	1/27/2026	6,126,296
TRANSATLANTIC HLDGS INC	5,000,000	8.00	11/30/2039	6,096,601
REPUBLIC OF CHILE	7,665,000	4.34	3/7/2042	6,096,444
FNMA POOL #MA4606 2% 05-01-2042 BEO	7,269,212	2.00	5/1/2042	6,089,370
MITSUBISHI UFJ FINL GROUP INC 2.341% 01-19-2028	7,000,000	2.34	1/19/2028	6,080,192
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.375 DUE 04-20-2028REG	7,000,000	1.38	4/20/2028	6,053,818
FNMA POOL #MA3384 4% 06-01-2048 BEO	6,321,811	4.00	6/1/2048	6,006,993
CITIGROUP INC 1.462% DUE 06-09-2027 BEO	7,000,000	1.46	6/9/2027	5,991,633
FEDERAL HOME LN MTG CORP POOL #ZM4227 3.5% 09-01-2047 BEO	6,529,833	3.50	9/1/2047	5,984,189
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO	8,000,000	2.88	4/1/2032	5,973,360
GNMA POOL #MA4510 3.5% 06-20-2047 BEO	6,444,698	3.50	6/20/2047	5,968,950
FEDERAL HOME LN MTG CORP POOL #V82759 3.5% 11-01-2046	6,482,828	3.50	11/1/2046	5,958,453
PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026	5,500,000	7.88	10/15/2026	5,945,906
FNMA 4.125% 08-28-2025	6,000,000	4.13	8/28/2025	5,940,825
EQUINOR ASA 3.625% 09-10-2028	6,350,000	3.63	9/10/2028	5,930,010

INTER-AMERICAN DEVEL BK 3 DUE 02-21-2024BEO	6,000,000	3.00	2/21/2024	5,912,541
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00093 1.125 DUE 07-20-2028	7,000,000	1.13	7/20/2028	5,910,322
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE	7,285,000	3.40	10/15/2040	5,882,033
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	9,000,000	2.68	6/19/2041	5,880,944
BRIXMOR OPER 2.5% DUE 08-16-2031	8,000,000	2.50	8/16/2031	5,855,648
GNMA POOL #MA4262 3.5% 02-20-2047 BEO	6,302,349	3.50	2/20/2047	5,842,507
FEDERAL HOME LN MTG CORP SER K073 CL A2 3.35% 01-25-2028	6,165,020	3.35	1/25/2028	5,839,676
SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	7,000,000	4.50	6/1/2047	5,779,452
PVTPL MAGALLANES INC 4.279% 03-15-2032 BEO	7,000,000	4.28	3/15/2032	5,772,016
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	7,000,000	4.15	3/15/2043	5,758,444
GE CAP INTL FDG CO 4.418% DUE 11-15-2035	6,300,000	4.42	11/15/2035	5,749,322
GNMAII POOL #MA6340 4.0% 12-20-2049	6,024,111	4.00	12/20/2049	5,707,711
VIATRIS INC SR NT 3.85% 06-22-2040	9,000,000	3.85	6/22/2040	5,706,655
FED HOME LN MTG 4% DUE 04-01-2050	6,039,040	4.00	4/1/2050	5,678,905
FNMA POOL #FM1577 3.5% 09-01-2034 BEO	5,961,328	3.50	9/1/2034	5,657,991
ALABAMA FED AID HWY FIN AUTH SPL OBLIG REV 2.65% 09-01-2037 BEO TAXABLE	7,600,000	2.65	9/1/2037	5,648,543
FHLMC MULTICLASS TRANCHE 00871 2.995 12-25-2025	5,897,000	3.00	12/25/2025	5,633,513
OWL ROCK CAP CORP 3.4% DUE 07-15-2026	6,500,000	3.40	7/15/2026	5,623,853
EUROPEAN INVT BK GLOBAL BD 3.125% DUE 12-14-2023 REG	5,648,000	3.13	12/14/2023	5,620,070
WELLS FARGO & CO 5.5% DEB 01/08/2035 USD1000	5,997,000	5.50	8/1/2035	5,603,756
LOS ANGELES CALIF UNI SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE	5,000,000	6.76	7/1/2034	5,600,353
CMO BENCHMARK 2022-B33 MTG TR 3.3502% 01-15-2032	6,385,000	3.46	3/15/2032	5,599,578
FNMA POOL # CA3641 4.0%	5,896,698	4.00	6/1/2049	5,575,007
DUKE ENERGY IND LL 3.75% 1MTG 15/05/46 USD1000	7,300,000	3.75	5/15/2046	5,573,018
DCP MIDSTREAM OPER 5.625% DUE 07-15-2027	5,697,000	5.63	7/15/2027	5,569,970
FEDERAL HOME LN MTG CORP POOL #3137FWHE31.177% 07-25-2034 BEO	7,157,063	1.18	7/25/2034	5,567,164
FEDERAL HOME LN MTG CORP POOL #RB0763 2.0% 01-01-2042	6,634,212	2.00	1/1/2042	5,555,776
EL PASO PIPELN 4.7% DUE 11-01-2042	6,939,000	4.70	11/1/2042	5,554,647
PVTPL PHILLIPS 66 CO 3.75% DUE	6,086,000	3.75	3/1/2028	5,554,423
ALTRIA GROUP INC 2.45% DUE 02-04-2032	7,800,000	2.45	2/4/2032	5,534,713
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK2.188% DUE 04-30-2026	6,000,000	2.19	4/30/2026	5,534,697
GNMA POOL #704624 4.5% 07-15-2039 BEO	5,510,143	4.50	7/15/2039	5,530,225
GNMA POOL #MA4836 3% 11-20-2047 BEO	6,124,795	3.00	11/20/2047	5,517,202
ORACLE CORP 3.6% DUE 04-01-2040 REG	7,900,000	3.60	4/1/2040	5,503,993
FNMA POOL #BO2969 3.5%	6,024,450	3.50	9/1/2049	5,500,846
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	7,000,000	5.50	4/1/2063	5,498,167
BOEING CO 2.75% DUE 02-01-2026	6,000,000	2.75	2/1/2026	5,459,004
BANK OF AMERICA CORPORATION 2.651% 03-11-2032	7,000,000	2.65	3/11/2032	5,454,880
TECK RES LTD 5.2 DUE	6,777,000	5.20	3/1/2042	5,453,979
FNMA POOL #MA3183 4% 11-01-2047 BEO	5,715,399	4.00	11/1/2047	5,436,494
GNMAII POOL #MA4004 SER 2046 3.5% DUE 10-20-2046 REG	5,832,359	3.50	10/20/2046	5,406,270
RAYTHEON TECHNOLOGIES CORP 3.2% 03-15-2024	5,500,000	3.20	3/15/2024	5,385,572
PROLOGIS L P 2.125% DUE	6,000,000	2.13	4/15/2027	5,382,907
AETNA INC NEW 4.5% DUE 05-15-2042	6,404,000	4.50	5/15/2042	5,379,921
DUKE ENERGY 2.95% DUE 12-01-2026	5,725,000	2.95	12/1/2026	5,364,675
GOLDEN ST TOB SECURITIZATION CORP CALIF TOB SETTLEMENT REV 3.115% 06-01-2038 BEO	7,000,000	3.12	6/1/2038	5,327,828
FEDERAL HOME LN MTG CORP POOL #Q51774 3.5% 10-01-2047 BEO	5,771,457	3.50	10/1/2047	5,307,015
FNMA POOL #BM5569 4% 11-01-2048 BEO	5,565,476	4.00	11/1/2048	5,276,440
FEDERAL HOME LN MTG CORP POOL #Q53670 3.5% 01-01-2048 BEO	5,746,095	3.50	1/1/2048	5,271,835
GNMA POOL #MA4380 2.5% 04-20-2047 BEO	6,093,444	2.50	4/20/2047	5,264,786
AT&T INC 3.65% DUE 06-01-2051	7,600,000	3.65	6/1/2051	5,226,762
FNMA POOL #CA1532 3.5% DUE 04-01-2048	5,680,502	3.50	4/1/2048	5,222,726
JAPAN BK INT COOP 2.125% GTD SNR 16/02/29 USD	6,000,000	2.13	2/16/2029	5,194,584
FNMA POOL #FS0275 2% 01-01-2047 BEO	6,313,557	2.00	1/1/2047	5,154,416
APPALACHIAN PWR CO 6.375% DUE 04-01-2036	5,000,000	6.38	4/1/2036	5,129,284
FNMA POOL #FM7707 3.5% 05-01-2048 BEO	5,536,984	3.50	5/1/2048	5,105,496
BP CAP MKTS P L C 3.723% DUE 11-28-2028	5,500,000	3.72	11/28/2028	5,105,012
CSX CORP 4.5%	6,000,000	4.50	11/15/2052	5,086,908
CITIGROUP INC FIXED 2.666% DUE	6,300,000	2.67	1/29/2031	5,055,387
FNMA POOL #ASS909 3.5% 10-01-2045 BEO	5,442,950	3.50	10/1/2045	5,016,610
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 1.23% DUE 10-01-2025	5,677,000	1.23	10/1/2025	5,009,843
BROADCOM INC 3.625%	5,033,000	3.63	10/15/2024	4,981,764
MITSUBISHI UFJ 4.788% DUE 07-18-2025	5,000,000	4.79	7/18/2025	4,981,551
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 4.87% 09-28-2026	5,000,000	4.87	9/28/2026	4,979,565
KOREA DEV BANK 3.75%	5,000,000	3.75	1/22/2024	4,978,585
UNION ELEC CO 3.25% DUE 10-01-2049	7,000,000	3.25	10/1/2049	4,972,114
FEDERAL HOME LN MTG CORP TRANCHE # TR 00702 RT 4.0% DUE 11-25-2024	5,000,000	4.00	11/25/2024	4,967,841
DEVELOPMENT BK OF JAPAN DBJJP 4 3/8 09/22/25 4.375% 09-22-2025	5,000,000	4.38	9/22/2025	4,966,133
COLUMBIA PIPELN 5.8% DUE 06-01-2045	5,250,000	5.80	6/1/2045	4,956,223
SHERWIN-WILLIAMS CO 4.05% DUE 08-08-2024BEO	5,000,000	4.05	8/8/2024	4,945,360
FMS WERTMANAGEMENT 2.75% GTD SNR 30/01/24 USD	5,000,000	2.75	1/30/2024	4,920,321
NATL BK CDA MEDIUM TERM NTS BOOK TRANCHE# TR 785 VAR DTD 3.75% 06-09-2025	5,000,000	3.75	6/9/2025	4,912,029
SHERWIN-WILLIAMS CO 4.25% DUE 08-08-2025BEO	5,000,000	4.25	8/8/2025	4,910,324
INTER-AMER DEV BK 2% SNR MTN 02/06/26 USD1000	5,295,000	2.00	6/2/2026	4,910,011
INDONESIA(REP OF) 4.35% SNR 11/01/2048 USD	6,200,000	4.35	1/11/2048	4,909,715
TRUIST FINL CORP SR MED TERM NTS BOOK EN 8 4.26% 07-28-2026	5,000,000	4.26	7/28/2026	4,900,001
CITIGROUP INC SR NT 3.352%	5,000,000	3.35	4/24/2025	4,894,918
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	6,000,000	3.00	10/29/2028	4,888,023
PLAINS ALL AMERN 3.6% DUE 11-01-2024	5,000,000	3.60	11/1/2024	4,882,403
PVTPL USAA CAPITAL CORP 3YR NEW ISSUE 3.375% 05-01-2025	5,000,000	3.38	5/1/2025	4,875,311
ASIAN DEV BANK 1.5% MTN 20/01/2027 USD	5,434,000	1.50	1/20/2027	4,873,058
HUNTINGTON INGALLS INDS INC 3.844% 05-01-2025	5,000,000	3.84	5/1/2025	4,871,414
WELLS FARGO & COMPANY 4.54% DUE 08-15-2026 REG	5,000,000	4.54	8/15/2026	4,866,033

DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027	5,000,000	4.15	9/15/2027	4,865,334
EXPORT-IMPORT BANK KOREA 4.25% 09-15-2027 REG	5,000,000	4.25	9/15/2027	4,864,888
WELLS FARGO & CO VAR RT 3.908% DUE 04-25-2026	5,000,000	3.91	4/25/2026	4,864,512
BANK MONTREAL QUE MEDIUM TERM SR NT SER H USD 3.7% DUE 06-07-2025	5,000,000	3.70	6/7/2025	4,864,056
NEXTERA ENERGY CAP FIXED 2.94% DUE 03-21-2024	5,000,000	2.94	3/21/2024	4,861,292
UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027	5,000,000	3.25	6/30/2027	4,859,817
BANK OF AMERICA CORP 4.948% 07-22-2028	5,000,000	4.95	7/22/2028	4,851,589
PVTP MAGALLANES INC 3.428% 03-15-2024 BEO	5,000,000	3.43	3/15/2024	4,838,581
PVTP MAGALLANES INC 3.528% 03-15-2024	5,000,000	3.53	3/15/2024	4,836,705
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027	5,000,000	4.65	6/15/2027	4,833,425
FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2042	5,757,358	2.00	5/1/2042	4,821,401
PVTP KOMMUNALBANKEN AS 2.5%	5,000,000	2.50	9/27/2024	4,819,052
WELLS FARGO & CO VAR RT 4.808% DUE 07-25-2028	5,000,000	4.81	7/25/2028	4,812,699
ASIAN DEVELOPMENT BANK 1.625% DUE 03-15-2024 REG	5,000,000	1.63	3/15/2024	4,812,638
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026	5,000,000	3.38	4/2/2026	4,811,913
PVTP KOMMUNINVEST I SVERIGE AKTIEBOLAG 1.375% 05-08-2024	5,000,000	1.38	5/8/2024	4,805,674
TENN VALLEY AUTHORITY 1.5% 09-15-2031	6,000,000	1.50	9/15/2031	4,796,407
JAPAN INTERNATIONA 3.25% GTD SNR 25/05/27 USD	5,000,000	3.25	5/25/2027	4,792,911
BAXTER INTL INC FIXED .868% DUE 12-01-2023	5,000,000	0.87	12/1/2023	4,791,551
GLOBAL PMTS INC 4.95% DUE 08-15-2027	5,000,000	4.95	8/15/2027	4,790,581
PUBLIC SVC ENTERPRISE GROUP INC .841% 11-08-2023	5,000,000	0.84	11/8/2023	4,784,889
PG&E WILDFIRE 3.594% DUE 06-01-2032	5,000,000	3.59	6/1/2032	4,780,168
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 4.323% 04-26-2028	5,000,000	4.32	4/26/2028	4,778,586
INTEL CORP FIXED 3.75% DUE 08-05-2027	5,000,000	3.75	8/5/2027	4,776,162
GLOBAL PMTS INC FIXED 2.9% DUE	5,900,000	2.90	5/15/2030	4,767,665
GOLDMAN SACHS GROUP INC .925% DUE 10-21-2024 BEO	5,000,000	0.93	10/21/2024	4,766,308
TRUIST FINL CORP SR MED TERM NTS BOOK EN4.123% 06-06-2028	5,000,000	4.12	6/6/2028	4,763,642
PVTP PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027	5,000,000	4.40	7/1/2027	4,760,432
KREDITANST FUR WIE 2% GTD SNR 02/05/25 USD1000	5,000,000	2.00	5/2/2025	4,751,530
CENTERPOINT ENERGY FIXED 4.45% DUE 10-01-2032	5,000,000	4.45	10/1/2032	4,750,030
HSBC HOLDINGS PLC 1.162% 11-22-2024	5,000,000	1.16	11/22/2024	4,745,662
INTERCONTINENTAL EXCHANGE INC 4.0% 09-15-2027	5,000,000	4.00	9/15/2027	4,745,553
CATERPILLAR FINL 3.6% DUE 08-12-2027	5,000,000	3.60	8/12/2027	4,745,197
PVTP MAGALLANES INC 3.638% DUE 03-15-2025 BEO	5,000,000	3.64	3/15/2025	4,743,149
JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO	5,000,000	5.72	9/14/2033	4,741,721
WARNERMEDIA HLDGS INC SR NT 3NC1 144A 3.788% 03-15-2025	5,000,000	3.79	3/15/2025	4,728,570
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	6,325,000	4.95	5/15/2042	4,724,391
GNMA POOL #MA2825 3% 05-20-2045 BEO	5,234,142	3.00	5/20/2045	4,719,786
CONS EDISON CO N Y 6.75% DUE 04-01-2038	4,300,000	6.75	4/1/2038	4,704,651
BERRY GLOBAL INC. 95% DUE 02-15-2024	5,000,000	0.95	2/15/2024	4,703,635
PVTP DEVELOPMENT BK JAPAN INC 1.75% 02-18-2025	5,000,000	1.75	2/18/2025	4,701,512
PVTP META PLATFORMS INC 3.5% DUE 08-15-2027 BEO	5,000,000	3.50	8/15/2027	4,700,833
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	5,000,000	1.50	2/15/2025	4,696,493
FNMA POOL #MA2920 3% 03-01-2047 BEO	5,271,508	3.00	3/1/2047	4,694,666
CR SUISSE GROUP AG FLTG RT 6.442% DUE 08-11-2028	5,000,000	6.44	8/11/2028	4,693,587
TELEDYNE TECHNOLOGIES INC NT .95% 04-01-2024	5,000,000	0.95	4/1/2024	4,692,733
INTEL CORP 4.0% 08-05-2029 BEO	5,000,000	4.00	8/5/2029	4,682,959
FEDERAL FARM CREDIT BANK 3.8% DUE 04-05-2032 REG	5,000,000	3.80	4/5/2032	4,679,939
THERMO FISHER SCIENTIFIC INC 1.215% 10-18-2024	5,000,000	1.22	10/18/2024	4,677,369
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026	5,000,000	2.63	2/18/2026	4,674,116
KOREA DEV BK NT 1.75% DUE 02-18-2025 REG	5,000,000	1.75	2/18/2025	4,670,531
GNMA POOL #MA4382 3.5% 04-20-2047 BEO	5,051,929	3.50	4/20/2047	4,669,489
HSBC HOLDINGS PLC 4.755% 06-09-2028	5,000,000	4.76	6/9/2028	4,668,378
FNMA .375% DUE 06-14-2024	5,000,000	0.38	6/14/2024	4,666,286
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2026	5,000,000	2.60	2/24/2026	4,664,728
KRAFT HEINZ FOODS 3% GTD SNR 01/06/26 USD2000	5,000,000	3.00	6/1/2026	4,660,246
ITALY GOVT INT BOND 06/05/2024 .875% 05-06-2024	5,000,000	0.88	5/6/2024	4,657,795
WELLS FARGO & CO FLTG RT 4.897% DUE 07-25-2033	5,000,000	4.90	7/25/2033	4,654,557
CITIGROUP INC NT FIXED / FLTG RATE .981%05-01-2025	5,000,000	0.98	5/1/2025	4,653,145
INTERNATIONAL BK FOR RECON & DEV GLOBAL NT 2.5% 11-22-2027	5,000,000	2.50	11/22/2027	4,650,742
ZIMMER BIOMET HOLDINGS INC 1.45% 11-22-2024	5,000,000	1.45	11/22/2024	4,649,343
NEVADA PWR CO 3.7% DUE 05-01-2029	5,000,000	3.70	5/1/2029	4,648,981
FHLMC MULTICLASS 3.854% DUE 06-25-2028	4,800,000	3.85	6/25/2028	4,648,086
SONOCO PRODS CO NT 1.8% 02-01-2025	5,000,000	1.80	2/1/2025	4,647,109
FAIRFAX FINL HLDGS 5.625% DUE 08-16-2032	5,000,000	5.63	8/16/2032	4,645,304
BURL NORTHN SANTA 4.95% DUE 09-15-2041	5,000,000	4.95	9/15/2041	4,644,031
INTER AMERN DEV BK .5% DUE 09-23-2024	5,000,000	0.50	9/23/2024	4,641,696
SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	5,000,000	4.00	10/1/2027	4,634,536
AMGEN INC 4.05% DUE 08-18-2029	5,000,000	4.05	8/18/2029	4,625,155
ASIAN INFRASTRUCTURE INVT BK .5% 10-30-2024	5,000,000	0.50	10/30/2024	4,622,521
PVTP BROADCOM INC SR NT 3.5%	6,800,000	3.50	2/15/2041	4,618,832
INTER-AMER DEV BK 2% MTN 23/07/2026 USD '720'	5,000,000	2.00	7/23/2026	4,613,272
FNMA POOL #AS2352 4% 05-01-2039 BEO	4,819,589	4.00	5/1/2039	4,610,695
JPMORGAN CHASE & 1.561% DUE 12-10-2025	5,000,000	1.56	12/10/2025	4,608,975
ROYAL BK CDA .75% DUE 10-07-2024	5,000,000	0.75	10/7/2024	4,608,306
MICROCHIP TECHNOLOGY 0.983% SNR NTS USD 09-01-2024	5,000,000	0.98	9/1/2024	4,606,462
LOWES COS INC FIXED 5.8% DUE 09-15-2062	5,000,000	5.80	9/15/2062	4,606,230
CENTERPOINT ENERGY FIXED 4.85% DUE 10-01-2052	5,000,000	4.85	10/1/2052	4,601,830
WELLS FARGO & CO 3.196%	5,000,000	3.20	6/17/2027	4,599,020
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	7,000,000	2.85	10/15/2050	4,589,676
JPMORGAN CHASE & CO 4.203%-FRN SNR 23/07/29 USD	5,000,000	4.20	7/23/2029	4,589,350
CDN NATL RY CO 3.85% DUE 08-05-2032	5,000,000	3.85	8/5/2032	4,588,126
BP CAP MKTS AMER I 3.633% GTD SNR 06/04/30 USD	5,000,000	3.63	4/6/2030	4,580,403

BBCMS MTG TR 2022-C17 MTG PASS THRU CTF CL B 4.88899993896% 09-15-2055	5,000,000	4.89	9/15/2055	4,570,555
BLACKSTONE PVT CR FIXED 1.75% DUE 09-15-2024	5,000,000	1.75	9/15/2024	4,560,246
FHLB .6 02-24-2025	5,000,000	0.60	2/24/2025	4,553,619
AERCAP IRELAND CAP / GLOBA	6,000,000	3.30	1/30/2032	4,546,306
PVTPL CREDIT SUISSE GROUP AG CREDIT 6.537% 08-12-2033	5,000,000	6.54	8/12/2033	4,538,231
BANK NOVA SCOTIA B C 2.951%	5,000,000	2.95	3/11/2027	4,534,524
CONTL RES INC 4.375% DUE 01-15-2028	5,000,000	4.38	1/15/2028	4,533,742
FEDERAL FARM CR BKS CONS SYSTEMWIDE .45% 04-07-2025	5,000,000	0.45	4/7/2025	4,529,322
FED HOME LOAN BK 5.5% SNR 15/07/2036 USD5000	4,000,000	5.50	7/15/2036	4,515,746
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	6,500,000	2.70	7/15/2041	4,512,132
FREEMPORT-MCMORAN FIXED 4.125% DUE 03-01-2028	5,000,000	4.13	3/1/2028	4,494,229
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025	5,000,000	0.95	6/24/2025	4,492,485
BANK AMER CORP 3.419% 12-20-2028	5,000,000	3.42	12/20/2028	4,487,456
PVTPL MAGALLANES INC 3.755%	5,000,000	3.76	3/15/2027	4,481,821
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.54% DUE 11-30-2026 REG	5,000,000	1.54	11/30/2026	4,481,553
BAT CAPITAL CORP 3.215% GTD SNR 06/09/26USD	5,000,000	3.22	9/6/2026	4,478,129
GEORGIA-PAC LLC 2.1% DUE 04-30-2027	5,000,000	2.10	4/30/2027	4,474,630
FHLMC MULTICLASS SER K143 CL A1 2.711% 10-25-2031	4,988,269	2.71	4/25/2055	4,469,033
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CR.5% 08-26-2025	5,000,000	0.50	8/26/2025	4,461,485
FHLMC 0.7% 23/12/2025 .7	5,000,000	0.70	12/23/2025	4,442,716
FNMA .65% DUE 12-10-2025 REG	5,000,000	0.65	12/10/2025	4,441,038
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026	5,000,000	0.75	3/31/2026	4,439,751
FNMA DTD 12/17/2020 .65% 12-17-2025	5,000,000	0.65	12/17/2025	4,437,462
EUROPEAN BK RECON & DEV EURO MEDIUM TERMTRANCHE # TR 00107 .5 DUE 11-25-2025 REG	5,000,000	0.50	11/25/2025	4,432,176
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00195 2.215% 01-27-2028	5,000,000	2.22	1/27/2028	4,423,703
FHLB 0.6% 15/12/2025 .6	5,000,000	0.60	12/15/2025	4,423,370
EUROPEAN INVT BK GLOBAL BD .375% DUE 12-15-2025 REG	5,000,000	0.38	12/15/2025	4,419,302
PVTPL METROPOLIS TOKYO BD 1.125% 05-20-2026	5,000,000	1.13	5/20/2026	4,412,336
FEDERAL HOME LN MTG CORP POOL #Q22498 4%10-01-2043 BEO	4,637,678	4.00	10/1/2043	4,409,977
FNMA POOL #AZ7821 3.5% 08-01-2045 BEO	4,781,532	3.50	8/1/2045	4,407,635
ASIAN DEV BK 2.875% 06-05-2025	4,500,000	2.88	5/6/2025	4,389,486
PVTPL F&G GLOBAL FDG 2.3%	5,000,000	2.30	4/11/2027	4,388,719
PVTPL GUARDIAN LIFE GLOBAL FDG .875% DUE12-10-2025 BEO	5,000,000	0.88	12/10/2025	4,378,158
FEDERAL HOME LN MTG CORP SER K043 CL A-2 3.062% 12-25-2024	4,500,000	3.06	12/25/2024	4,363,926
INTERNATIONAL FIN CORP .75% DUE 10-08-2026	5,000,000	0.75	10/8/2026	4,363,533
FEDERAL HOME LN MTG CORP DTD 10/27/2020 .8% 10-27-2026	5,000,000	0.80	10/27/2026	4,346,719
AT&T INC 3.5% DUE 09-15-2053 REG	6,500,000	3.50	9/15/2053	4,341,296
WELLS FARGO & CO 2.393%	5,000,000	2.39	6/2/2028	4,327,540
PVTPL MAGALLANES INC 4.054% 03-15-2029 BEO	5,000,000	4.05	3/15/2029	4,327,398
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	4,858,846	3.00	3/1/2047	4,327,371
PVTPL BERKSHIRE HATHAWAY ENERG 4.6% 05-01-2053	5,000,000	4.60	5/1/2053	4,311,866
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.5% DUE 03-23-2028 REG	5,000,000	1.50	3/23/2028	4,304,215
HSBC HOLDINGS PLC 3.973%-FRN SNR 22/05/30 USD	5,000,000	3.97	5/22/2030	4,302,789
JPMORGAN CHASE & FLTGT RT 2.182% DUE 06-01-2028	5,000,000	2.18	6/1/2028	4,288,853
BERRY GLOBAL INC 1.57% DUE 01-15-2026	4,900,000	1.57	1/15/2026	4,288,459
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032	5,000,000	4.20	4/15/2032	4,285,771
ITALY REP 1.25% 02-17-2026 USD	5,000,000	1.25	2/17/2026	4,284,293
PANAMA(REP OF) 6.7% SNR 26/01/2036 USD1000	4,300,000	6.70	1/26/2036	4,276,349
MITSUBISHI UFJ FINL GROUP INC 1.64% 10-13-2027	5,000,000	1.64	10/13/2027	4,275,720
MORGAN STANLEY MTN 1.512% DUE 07-20-2027	5,000,000	1.51	7/20/2027	4,273,342
SUMITOMO MITSUI FINL GROUP INC 1.402% 09-17-2026	5,000,000	1.40	9/17/2026	4,268,004
EMERSON ELECTRIC CO NT 2% 12-21-2028	5,000,000	2.00	12/21/2028	4,266,438
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	5,000,000	4.38	8/15/2052	4,265,253
AIR LEASE CORP 1.875%	5,000,000	1.88	8/15/2026	4,249,371
GENERAL MTRS FINL CO INC 2.7% DUE 08-20-2027 REG	5,000,000	2.70	8/20/2027	4,249,001
BOEING CO 3.45% 11-01-2028	4,850,000	3.45	11/1/2028	4,247,672
PVTPL EXPORT-IMPORT BK KOREA EURO MEDIUM TERM 1.75% DUE 10-19-2028 REG	5,000,000	1.75	10/19/2028	4,233,377
PVTPL ROCHE HOLDINGS INC 1.93% DUE 12-13-2028 BEO	5,000,000	0.00	12/13/2028	4,232,298
PANAMA REP GLOBAL BD 2.252%	6,010,000	2.25	9/29/2032	4,228,535
DTE ELEC CO GEN & REF MTG BD SER 2022 3%03-01-2032	5,000,000	3.00	3/1/2032	4,227,195
AMERN HONDA FIN 2.25% DUE 01-12-2029	5,000,000	2.25	1/12/2029	4,226,400
PVTPL SEALED AIR CORP 1.573% 10-15-2026	5,000,000	1.57	10/15/2026	4,222,422
GULF PWR CO 3.3% DUE 05-30-2027	4,500,000	3.30	5/30/2027	4,221,746
CMO MORGAN STANLEY BAML TRUST SER 2015-C26 CL A4 3.252% 10-15-2048	4,398,000	3.25	10/15/2048	4,213,377
FNMA POOL #BES148 3% 02-01-2047 BEO	4,741,925	3.00	2/1/2047	4,212,588
ASIAN DEV BANK 2.5% SNR MTN 02/11/2027 USD	4,500,000	2.50	11/2/2027	4,189,842
BOEING CO 3.2% DUE 03-01-2029	5,000,000	3.20	3/1/2029	4,188,009
CMO BENCHMARK 2022-B32 MTG TR CL A5 2.9089% DUE 01-15-2055 BEO	5,000,000	3.00	1/15/2055	4,184,919
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	5,000,000	5.40	10/1/2047	4,183,378
FNMA POOL #MA4696 3.5% 08-01-2042 BEO	4,568,490	3.50	8/1/2042	4,175,084
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	5,000,000	4.61	4/25/2053	4,162,098
PACIFICORP 2.7% DUE 09-15-2030	4,969,000	2.70	9/15/2030	4,155,139
FORTUNE BRANDS HOME & SEC INC 4.0% 03-25-2032	5,000,000	4.00	3/25/2032	4,152,380
BLACKSTONE PVT CR 2.625% DUE 12-15-2026	5,000,000	2.63	12/15/2026	4,143,267
SANTANDER DR AUTO 1.67% DUE 10-15-2027	4,465,000	1.67	10/15/2027	4,138,201
UNITED MEXICAN STS T BND 3.771% 24/05/2061	6,800,000	3.77	5/24/2061	4,101,931
FEDERAL HOME LN MTG CORP 0.892% 25/07/2030 .892% DUE 07-25-2030 BEO	4,892,030	0.89	7/25/2030	4,087,612
BBCMS MTG TR 2022-C14 MTG PASSTHRU CTF CL A-S 3.35% 02-15-2055	5,000,000	3.35	2/15/2055	4,084,636
BENCHMARK 2022-B35 MTG TR COML MTG PASSTHRU CTF CL C 4.44545% 05-15-2055	5,000,000	4.45	5/15/2055	4,083,219
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	4,378,904	3.50	9/20/2047	4,069,661
FNMA POOL #AP1652 3.5% 08-01-2042 BEO	4,415,206	3.50	8/1/2042	4,069,557
FNMA POOL #FM1810 4% 04-01-2034 BEO	4,177,026	4.00	4/1/2034	4,068,774
FEDERAL FARM CREDIT 1.55% 07-26-2030	5,000,000	1.55	7/26/2030	4,068,592

CMO BENCHMARK 2021-B30 MTG TR SR	2021-B30 CL A5 2.576% 11-15-2054	5,000,000	2.58	11/15/2054	4,050,152
FIDELITY NATL FINL INC NEW SR NT 3.2%	09-17-2051	7,000,000	3.20	9/17/2051	4,028,804
ENERGY TRANSFER LP 4.5% GTD SNR	15/04/2024 USD	4,000,000	4.50	4/15/2024	4,020,103
GENERAL MOTORS FINL CO 2.4% DUE	10-15-2028 BEO	5,000,000	2.40	10/15/2028	4,007,033
UNITED STATES TREAS NTS 2.75% 08-15-2032		4,365,000	2.75	8/15/2032	4,006,578
FNMA POOL #AS6186 3.5% 11-01-2045 BEO		4,347,486	3.50	11/1/2045	4,006,559
ROGERS COMMS INC 4.55% GTD SNR 15/03/52 USD		5,000,000	4.55	3/15/2052	3,997,911
COMCAST CORP 3.4% GTD SNR 15/07/2046 USD		5,600,000	3.40	7/15/2046	3,991,757
DOMINION ENERGY SOUTH CAROLINA INC 1ST MTG BD SER A 2.3% 12-01-2031		5,000,000	2.30	12/1/2031	3,976,782
CHARTER COMMUNICATIONS OPER LLC / SR	SECD NT 5.25% 04-01-2053	5,000,000	5.25	4/1/2053	3,971,693
KOMMUNINVEST I SVERIGE AKTIEBOLAG .375% 06-19-2024		4,250,000	0.38	6/19/2024	3,971,465
EUROPEAN INVT BK GLOBAL BD 3.25% DUE	29/01/2024	4,000,000	3.25	1/29/2024	3,965,678
BANK AMER CORP 2.687% DUE 04-22-2032		5,000,000	2.69	4/22/2032	3,963,010
REYNOLDS AMERN INC FIXED 5.85% DUE	08-15-2045	5,000,000	5.85	8/15/2045	3,959,313
FEDERAL HOME LN MTG CORP POOL #Q51461	3.5% 10-01-2047 BEO	4,310,866	3.50	10/1/2047	3,957,464
SWEDISH EXPT CR CORP SER G MED TERM NTS 3.625% 09-03-2024		4,000,000	3.63	9/3/2024	3,949,045
PLAINS ALL AMER PI 4.65% SNR 15/10/2025 USD		4,000,000	4.65	10/15/2025	3,936,614
JPMORGAN CHASE & CO 2.58%		5,000,000	2.58	4/22/2032	3,932,727
JPMORGAN CHASE & CO 4.565%		4,200,000	4.57	6/14/2030	3,927,408
VERISIGN INC FIXED 2.7% 06-15-2031		5,000,000	2.70	6/15/2031	3,918,578
CATERPILLAR FINL SVCS CORP 3.65% DUE	08-12-2025 REG	4,000,000	3.65	8/12/2025	3,907,461
FNMA POOL #BH5119 3.5% 08-01-2047 BEO		4,260,300	3.50	8/1/2047	3,907,217
INTL BANK RECON&DV 2.5% SNR 19/03/2024	USD1000	4,000,000	2.50	3/19/2024	3,899,635
MA MUT LIFE INS CO 7.625% DUE 11-15-2023		3,735,000	7.63	11/15/2023	3,896,921
ALLSTATE CORP 3.85% DUE 08-10-2049		5,000,000	3.85	8/10/2049	3,890,872
CMO BENCHMARK 2022-B32 MTG TR 15/01/2055DUE 01-15-2055 BEO		5,000,000	3.20	1/15/2055	3,890,108
BANK AMER CORP 2.572% DUE 10-20-2032 BEO		5,000,000	2.57	10/20/2032	3,881,654
SEMPRA ENERGY 3.3% 04-01-2025		4,000,000	3.30	4/1/2025	3,875,426
FREDDIE MAC FR RB5174 3.5% 08-01-2042		4,230,110	3.50	8/1/2042	3,864,380
ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00784 2.55% 11-19-2030		5,000,000	2.55	11/19/2030	3,861,391
KRAFT HEINZ FOODS 4.625% DUE 01-30-2029		4,000,000	4.63	1/30/2029	3,857,040
UNITED STATES TREAS BDS 2.25% DUE	02-15-2042 REG	5,000,000	2.38	2/15/2042	3,846,416
MITSUBISHI UFJ 2.494% DUE 10-13-2032		5,000,000	2.49	10/13/2032	3,844,622
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO		4,304,958	3.00	9/1/2046	3,841,888
CITIGROUP INC 2.52% 11-03-2032		5,000,000	2.52	11/3/2032	3,840,487
UNITED STATES OF AMER TREAS BONDS DTD	05/15/2016 2.5% DUE 05-15-2046 REG	5,000,000	2.50	5/15/2046	3,837,254
HOME DEPOT INC 4.5% 09-15-2032		4,000,000	4.50	9/15/2032	3,829,268
BERKSHIRE HATH FIN 3.85% GTD SNR	15/03/52 USD	5,000,000	3.85	3/15/2052	3,828,623
UNITED STATES TREAS BDS 2.25%		5,000,000	2.25	5/15/2041	3,822,376
PVTPL ROGERS COMMUNICATIONS INC 2.95% DUE 03-15-2025		4,000,000	2.95	3/15/2025	3,813,093
BANK OF AMERICA CORPORATION SR NT	FIXED/FLTG 1.843% 02-04-2025	4,000,000	1.84	2/4/2025	3,813,018
SUN CMNTYS OPER LTD PARTNERSHIP 2.7%	07-15-2031	5,000,000	2.70	7/15/2031	3,807,547
ONTARIO TEACHERS FIN TR 3% 04-13-2027		4,000,000	3.00	4/13/2027	3,804,885
PVTPL PHILLIPS 66 CO 3.55%		4,000,000	3.55	10/1/2026	3,800,040
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031		5,000,000	2.10	4/1/2031	3,799,743
GOLDMAN SACHS GROUP INC 2.383%		5,000,000	2.38	7/21/2032	3,793,097
JOHNSON CTLN PLC/TYCO FIRE & SEC F 4.9% DUE 12-01-2032 BEO		4,000,000	4.90	12/1/2032	3,792,288
UNION PAC CORP 3.2% DUE 05-20-2041		5,000,000	3.20	5/20/2041	3,785,233
FNMA POOL #AS7155 3% 05-01-2046 BEO		4,237,746	3.00	5/1/2046	3,784,887
BANK NOVA SCOTIA B C 2.15% DUE		5,000,000	2.15	8/1/2031	3,783,359
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD	1.75% 02-14-2025	4,000,000	1.75	2/14/2025	3,777,531
CAPITAL ONE FINL CORP 3.273% DUE	03-01-2030 BEO	4,500,000	3.27	3/1/2030	3,774,869
FNMA POOL #MA4500 1.5% 12-01-2041 BEO		4,729,093	1.50	12/1/2041	3,774,596
PROVINCE OF ALTA CORP 3.3% 15/03/2028		4,000,000	3.30	3/15/2028	3,772,954
NTT FIN CORP .583% 03-01-2024		4,000,000	0.58	3/1/2024	3,772,869
TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG		4,438,000	3.50	12/15/2042	3,768,857
BANK MONTREAL QUE SUB NT 3.088%	01-10-2037	5,000,000	3.09	1/10/2037	3,763,247
FHLMC MULTICLASS TRANCHE 00750		3,900,000	3.65	2/25/2028	3,744,551
FEDERAL HOME LN MTG CORP POOL #G08757	3.5% 04-01-2047 BEO	4,072,883	3.50	4/1/2047	3,741,843
CARMAX AUTO OWNER SR 19-3 CL C 2.6%	06-16-2025	3,825,000	2.60	6/16/2025	3,734,280
JPMORGAN CHASE & CO 1.953%-FRN SNR	04/02/32 USD	5,000,000	1.95	2/4/2032	3,714,115
GNMAII POOL #MA6286 4.5% DUE 11-20-2049 REG		3,833,100	4.50	11/20/2049	3,713,610
FNMA POOL #AS7154 3% 05-01-2046 BEO		4,166,967	3.00	5/1/2046	3,710,813
NORDIC INVT BK MEDIUM TERM NTS BOOK ENTR.	375% 09-20-2024	4,000,000	0.38	9/20/2024	3,704,330
FNMA POOL #AS5942 4% 10-01-2045 BEO		3,885,410	4.00	10/1/2045	3,701,133
HSBC HOLDINGS PLC 2.871%-FRN SNR	22/11/32 USD	5,000,000	2.87	11/22/2032	3,693,579
MITSUBISHI UFJ .953% DUE 07-19-2025		4,000,000	0.95	7/19/2025	3,688,004
FHLMC GOLD Q33383 3% 05-01-2045		4,109,058	3.00	5/1/2045	3,676,257
FNMA POOL #AT7415 3.5% 07-01-2043 BEO		3,982,492	3.50	7/1/2043	3,669,430
FNMA POOL #BE2489 3% 02-01-2047 BEO		4,119,327	3.00	2/1/2047	3,667,648
PLAINS ALL AMER PI 4.7% SNR 15/06/2044	USD2000	5,000,000	4.70	6/15/2044	3,651,750
CONTINENTAL RES IN 4.9% GTD SNR	01/06/2044 USD	5,000,000	4.90	6/1/2044	3,649,052
PVTPL NEWCREST FIN PTY LTD GTD SR NT	5.75 DUE 11-15-2041 BEO	4,000,000	5.75	11/15/2041	3,648,451
ST STR CORPORATION FIXED 4.164% DUE	08-04-2033	4,000,000	4.16	8/4/2033	3,635,485
WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY	3.727% 03-24-2028	4,000,000	3.53	3/24/2028	3,625,612
FREDDIE MAC FR RB0789 2.5% 03-01-2042		4,216,436	2.50	3/1/2042	3,619,552
HUMANA INC 8.15% DUE 06-15-2038		3,000,000	8.15	6/15/2038	3,617,415
PG&E WILDFIRE 4.377% DUE 06-01-2041		4,000,000	4.38	6/1/2041	3,615,702
BANK AMER CORP 2.482% 09-21-2036		5,000,000	2.48	9/21/2036	3,614,893
WELLS FARGO COML 3.783% DUE 02-15-2048		3,855,000	3.78	2/15/2048	3,606,248
RAYTHEON TECHNOLOGIES CORP NT 2.82%	09-01-2051	5,700,000	2.82	9/1/2051	3,588,525
MORGAN STANLEY FIXED 2.484% DUE	09-16-2036	5,000,000	2.48	9/16/2036	3,588,318
DTE ELEC CO FIXED 3.25% DUE 04-01-2051		5,000,000	3.25	4/1/2051	3,587,754

MYLAN INC FORMERLY 3.125% DUE 01-15-2023	3,567,000	3.13	1/15/2023	3,571,665
OEKB OEST. 0.375% .375% 17/09/2025	4,000,000	0.38	9/17/2025	3,558,431
MORGAN STANLEY 3.217%-FRN SNR 22/04/42 USD	5,000,000	3.22	4/22/2042	3,555,667
PVTP S&P GLOBAL INC 4.75% DUE	3,600,000	4.75	8/1/2028	3,541,884
MPLX LP SR NT 4.95% 03-14-2052	4,500,000	4.95	3/14/2052	3,532,033
FHLMC POOL #G08795 3 01-01-2048	3,983,361	3.00	1/1/2048	3,528,303
FNMA POOL #BP1369 3% 03-01-2050	3,998,888	3.00	3/1/2050	3,523,670
MCKESSON CORP NEW .9% DUE 12-03-2025	4,000,000	0.90	12/3/2025	3,515,162
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	3,410,000	5.51	8/1/2037	3,513,586
GNMAII POOL #MA5136 3.5%	3,798,086	3.50	4/20/2048	3,508,350
FEDERAL HOME LN MTG CORP GOLD POOL # Q33602 3.0% 05-01-2045	3,908,996	3.00	5/1/2045	3,499,727
PG&E WILDFIRE FIXED 4.451% DUE	4,000,000	4.45	12/1/2047	3,498,163
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	5,500,000	2.75	4/1/2050	3,490,797
LYB INTL FINANCE B 5.25% GTD SNR 15/07/43 USD	4,000,000	5.25	7/15/2043	3,458,612
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	5,000,000	3.21	4/22/2042	3,458,469
WESTAR ENERGY INC FIXED 3.25%	5,000,000	3.25	9/1/2049	3,457,093
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE	5,000,000	3.13	4/1/2055	3,451,927
ITALY(REPUBLIC OF) TBOND 3.875% 06/05/2051	5,000,000	3.88	5/6/2051	3,448,371
PVTP PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG	4,000,000	1.25	8/16/2026	3,436,824
ORACLE CORP 4% 11-15-2047	5,000,000	4.00	11/15/2047	3,425,791
TOKYO 3 3/8 06/16/25 3.375% DUE 06-16-2025 BEO	3,500,000	3.38	6/16/2025	3,421,619
MITSUBISHI UFJ FINL GROUP INC 1.538% 07-20-2027	4,000,000	1.54	7/20/2027	3,419,737
NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 BEO TAXABLE	3,770,000	3.90	3/15/2033	3,418,865
MIZUHO FINL GROUP 1.554% DUE 07-09-2027	4,000,000	1.55	7/9/2027	3,415,945
CMNWTH EDISON 4.35% 1MTG 15/11/45 USD2000	4,000,000	4.35	11/15/2045	3,395,693
FAIRFAX FINL HLDGS 4.85% SNR 17/04/28 USD2000	3,529,000	4.85	4/17/2028	3,393,933
UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE	5,000,000	3.07	5/15/2051	3,391,851
SHELL INTL FIN B V 2.375% DUE 11-07-2029	4,000,000	2.38	11/7/2029	3,390,302
FNMA POOL #AO4134 3.5% 06-01-2042 BEO	3,681,569	3.50	6/1/2042	3,384,574
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE	2,900,000	6.55	5/15/2048	3,381,982
FNMA POOL #FN CA1952 4.5% 06-01-2048 REG	3,482,523	4.50	6/1/2048	3,376,173
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	5,000,000	3.13	7/15/2051	3,376,145
FEDERAL HOME LN MTG CORP POOL #ZS2909 4.5% 04-01-2040 BEO	3,429,801	4.50	4/1/2040	3,373,672
WISCONSIN ELECTRIC POWER CO 1.7% DUE 06-15-2028 BEO	4,000,000	1.70	6/15/2028	3,364,620
UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG	4,400,000	3.50	2/12/2034	3,364,318
CMO CITIGROUP COML MTG TR SER 2015-GC31 CL A-4 3.762% 06-10-2048	3,500,000	3.76	6/10/2048	3,359,544
FHLMC POOL #SD-8121 2.0% DUE 12-01-2050 REG	4,113,436	2.00	1/1/2051	3,357,243
PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028	4,000,000	2.38	6/15/2028	3,356,186
ANALOG DEVICES INC 2.8% DUE	4,650,000	2.80	10/1/2041	3,352,993
FHLMC GOLD Q19738 3.5 06-01-2043	3,617,058	3.50	6/1/2043	3,336,400
PVTP CVS HEALTH CORP 5.926% DUE 01-10-2034	3,353,817	5.93	1/10/2034	3,330,040
FNMA POOL #CA7695 1.5% DUE 11-01-2050 REG	4,324,898	1.50	11/1/2050	3,329,606
COLORADO BRDG ENTERPRISE REV 6.078% 12-01-2040 BEO TAXABLE	3,000,000	6.08	12/1/2040	3,314,166
MASSACHUSETTS ST SPL OBLIG REV 3.769% DUE 07-15-2029 REG	3,500,000	3.77	7/15/2029	3,308,441
GENERAL MOTORS CO 5.2% SNR 01/04/2045 USD	4,200,000	5.20	4/1/2045	3,307,168
FEDERAL HOME LN MTG CORP POOL #3137F8ZU0.932% 06-25-2030 BEO	3,911,453	0.93	6/25/2030	3,305,006
RIO TINTO FIN USA LTD 2.75%	5,000,000	2.75	11/2/2051	3,296,871
FED HOME LN MTG 4.5% DUE 06-01-2049	3,408,937	4.50	6/1/2049	3,290,844
FNMA POOL #AX2532 3.5% 11-01-2044 BEO	3,573,631	3.50	11/1/2044	3,286,962
CMO JPMCC COML MTG SECS TR 2017-JP7 CL A-3 3.3785% 09-15-2050	3,400,000	3.38	9/15/2050	3,283,202
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	4,000,000	2.72	1/12/2032	3,273,548
FNMA POOL #BQ3355 2.5% DUE 08-01-2035 REG	3,582,268	2.50	8/1/2035	3,270,565
SWEDISH EXPT CR .375% DUE 03-11-2024	3,450,000	0.38	3/11/2024	3,258,678
PVTP KOMMUNALBANKEN AS 0.5%	3,500,000	0.50	10/21/2024	3,247,453
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	4,000,000	4.50	4/15/2052	3,233,261
PG&E WILDFIRE 4.263% DUE 06-01-2038	3,500,000	4.26	6/1/2038	3,227,516
ECOLAB INC 2.7% DUE 12-15-2051	5,000,000	2.70	12/15/2051	3,223,475
CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030	3,875,000	1.39	7/15/2030	3,219,978
MPLX LP 4.7% 04-15-2048	4,100,000	4.70	4/15/2048	3,212,780
ISRAEL(STATE OF) 3.875% SNR 03/07/2050 USD	3,930,000	3.88	7/3/2050	3,201,914
FNMA POOL #BK3017 2.5% 09-01-2040 USD	3,674,235	2.50	9/1/2040	3,178,063
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	5,000,000	2.53	11/19/2041	3,167,721
MARTIN MARIETTA M. 3.2% SNR 15/07/2051 USD1000	5,000,000	3.20	7/15/2051	3,163,972
STEWART FIXED 3.6% DUE 11-15-2031	4,000,000	3.60	11/15/2031	3,137,521
PVTP JAPAN FIN ORGANIZATION FOR MUNICIPALITIES 3.0% 03-12-2024	3,190,000	3.00	3/12/2024	3,130,002
MIDAMERICAN ENERGY 3.65% 1MTG 01/08/48 USD2000	4,100,000	3.65	8/1/2048	3,126,255
MITSUBISHI UFJ FINL GROUP INC 2.852% 01-19-2033	4,000,000	2.85	1/19/2033	3,122,426
REPUBLIC OF PHILIPPINES 4.2% DUE 03-29-2047 REG	4,000,000	4.20	3/29/2047	3,115,113
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	3,000,000	5.18	4/1/2030	3,115,072
FNMA POOL #FM4084 3% 12-01-2049 BEO	3,506,052	3.00	12/1/2049	3,096,581
SABINE PASS 5.75% DUE 05-15-2024	3,000,000	5.75	5/15/2024	3,076,169
GNMA POOL #MA4197 4% 01-20-2047 BEO	3,224,250	4.00	1/20/2047	3,070,976
AMAZON COM INC 2.5% SNR 03/06/2050 USD1000	4,850,000	2.50	6/3/2050	3,067,712
FHLB CONS BD DTD 03/30/2020 2.22 03-30-2035	4,000,000	2.22	3/30/2035	3,064,899
ENTERGY ARK LLC 2.65% DUE	5,000,000	2.65	6/15/2051	3,057,615
PVTP NATIONAL AUSTRALIA BK LTD 2.648% DUE 01-14-2041 BEO	5,000,000	2.65	1/14/2041	3,057,132
SANTANDER DR AUTO 1.33% DUE 09-15-2027	3,250,000	1.33	9/15/2027	3,053,474
FHLMC GOLD Q34307 3% 06-01-2045	3,400,492	3.00	6/1/2045	3,041,623
FNMA POOL #AT5163 3% DUE 05-01-2043 REG	3,387,218	3.00	5/1/2043	3,041,621
GNMAII POOL #AF5098 4 DUE	3,182,583	4.00	8/20/2043	3,040,364
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015	3,116,991	5.77	1/10/2033	3,028,459
MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	3,000,000	4.70	5/1/2025	3,004,068
NEXTERA ENERGY CAP 4.2% DUE 06-20-2024	3,000,000	4.20	6/20/2024	2,996,795

ATMOS ENERGY CORP 5.75% DUE 10-15-2052	3,000,000	0.00	10/15/2052	2,994,157
EVERSOURCE ENERGY 4.2% DUE 06-27-2024	3,000,000	4.20	6/27/2024	2,991,388
HCA INC. 5.375% GTD SNR 01/02/25 USD	3,000,000	5.38	2/1/2025	2,991,252
NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025	3,000,000	4.45	6/20/2025	2,984,033
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033	3,500,000	4.40	4/1/2033	2,982,079
INTL BK RECON DEVELOP VAR RT DUE 11-22-2028 BEO	3,000,000	2.64	11/22/2028	2,980,626
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 4.125% 12-12-2025	3,000,000	4.13	12/12/2025	2,978,956
B A T CAP CORP 2.726% DUE 03-25-2031	4,000,000	2.73	3/25/2031	2,978,658
PVTPL BAYER US FIN II LLC 3.875% 12-15-2023	3,000,000	3.88	12/15/2023	2,977,595
CONSTELLATION BRANDS INC 3.6%	3,000,000	3.60	5/9/2024	2,977,356
FHLMC 4% MBS 01/11/44 USD POOL #V81429 411-01-2044	3,118,732	4.00	11/1/2044	2,976,798
SAN JOAQUIN HILLS CAL TRANSN 3.492% 01-15-2050	4,000,000	3.49	1/15/2050	2,976,496
TEXAS TRANSN COMMN ST HWY FD REV 4% 10-01-2033 BEO TAXABLE	3,180,000	4.00	10/1/2033	2,975,592
PVTPL PENN MUT LIFE INS CO 3.8% DUE 04-29-2061 BEO	4,534,000	3.80	4/29/2061	2,974,110
GNMA POOL #720065 4.5% 06-15-2039 BEO	3,003,571	4.50	6/15/2039	2,973,115
EXPORT-IMPORT BANK OF KOREA 4% DUE 09-15-2024 REG	3,000,000	4.00	9/15/2024	2,972,785
FHLMC GOLD 3.5% MBS 01/12/2045	3,208,977	3.50	12/1/2045	2,971,859
ROYAL BK CDA 3.97% DUE 07-26-2024	3,000,000	3.97	7/26/2024	2,967,869
NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG	3,000,000	4.26	9/1/2024	2,967,451
PARKER-HANNIFIN FIXED 3.65% DUE 06-15-2024	3,000,000	3.65	6/15/2024	2,966,396
INTER AMERN DEV BK GLOBAL MEDIUM TERM BK3.25% 07-01-2024	3,000,000	3.25	7/1/2024	2,965,640
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	3,000,000	4.50	7/15/2025	2,965,047
DTE ENERGY CO 4.22% 11-01-2024	3,000,000	4.22	11/1/2024	2,962,390
KEYCORP MEDIUM TERM SR NTS BOOK ENTRY 3.878% DUE 05-23-2025	3,000,000	3.88	5/23/2025	2,962,377
WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF A-S 3.241 DUE 12-15-2045	3,000,000	3.24	12/15/2045	2,957,992
BK NEW YORK MELLON FLTG RT 4.414% DUE 07-24-2026	3,000,000	4.41	7/24/2026	2,954,975
LANDWIRTSCHAFTLICHE RENTENBANK GLOBAL NT3.875% 09-28-2027	3,000,000	3.88	9/28/2027	2,953,473
MORGAN STANLEY 4.679% 07-17-2026	3,000,000	4.68	7/17/2026	2,948,852
DCP MIDSTREAM OPER 5.375% DUE 07-15-2025	3,000,000	5.38	7/15/2025	2,947,405
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025	3,000,000	4.00	5/17/2025	2,940,732
HUNTINGTON NATL BK MD 4.552% DUE 05-17-2028 BEO	3,000,000	4.55	5/17/2028	2,938,341
JAPAN BK INTL 3.875% DUE 09-16-2025	3,000,000	3.88	9/16/2025	2,935,517
PVTPL KOREA EAST-WEST PWR CO LTD 3.6% DUE 05-06-2025 BEO	3,000,000	3.60	5/6/2025	2,934,632
MASSMUTUAL GLOBAL 4.15% DUE 08-26-2025	3,000,000	4.15	8/26/2025	2,933,921
PVTPL PRICOA GLOBAL FDG 4.2% DUE 08-28-2025 BEO	3,000,000	4.20	8/28/2025	2,932,094
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 3.125% DUE 06-10-2025 REG	3,000,000	3.13	6/10/2025	2,928,973
TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025	3,000,000	3.55	4/14/2025	2,927,931
FNMA POOL #AB4302 3.5% 01-01-2042 BEO	3,176,327	3.50	1/1/2042	2,926,659
TAKE-TWO INTERACTIVE SOFTWARE INC 3.3% 03-28-2024	3,000,000	3.30	3/28/2024	2,924,840
COUNCIL EUROPE DEV BK 3.0% DUE	3,000,000	3.00	6/16/2025	2,922,385
KLA CORP 4.65% 07-15-2032	3,000,000	4.65	7/15/2032	2,918,187
CAPITAL ONE FINL CORP SR NT FIXED / FLTG4.927% 05-10-2028	3,000,000	4.93	5/10/2028	2,916,515
KFW USD 2.5% 20/11/2024	3,000,000	2.50	11/20/2024	2,915,783
VAR ENERGI ASA 5% 05-18-2027	3,000,000	5.00	5/18/2027	2,915,700
SANTANDER DR AUTO 1.64% DUE 11-16-2026	3,008,000	1.64	11/16/2026	2,913,389
EXPORT-IMPORT BANK KOREA 4.5% 09-15-2032 REG	3,000,000	4.50	9/15/2032	2,912,923
JPMORGAN CHASE & FLTG RT 4.851% DUE 07-25-2028	3,000,000	4.85	7/25/2028	2,907,202
BARCLAYS PLC 5.304% DUE 08-09-2026 REG	3,000,000	5.30	8/9/2026	2,905,147
KOMMUNALBANKEN AS .25% DUE 07-21-2023	3,000,000	0.25	7/21/2023	2,904,093
PVTPL NORTHWESTERN MUT GLOBAL FDG MEDIUMTERM 4.35% DUE 09-15-2027 BEO	3,000,000	4.35	9/15/2027	2,902,377
ALABAMA PWR CO 3.45% DUE 10-01-2049	4,000,000	3.45	10/1/2049	2,901,866
WI ELEC PWR CO 4.75% DUE 09-30-2032	3,000,000	4.75	9/30/2032	2,894,709
ENBRIDGE INC 2.15% 02-16-2024	3,000,000	2.15	2/16/2024	2,890,884
COOPERATIEVE RABOB 4.375% GTD SUB 04/08/25 USD	3,000,000	4.38	8/4/2025	2,887,302
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	3,000,000	5.10	6/1/2054	2,884,848
INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029	3,000,000	4.35	6/15/2029	2,884,014
WALMART INC 4.15% 09-09-2032	3,000,000	4.15	9/9/2032	2,881,226
ASIAN INFRASTRUCTURE INVNT BK .25% 09-29-2023	3,000,000	0.25	9/29/2023	2,879,716
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	3,000,000	5.09	2/1/2052	2,879,599
AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG	3,000,000	2.03	3/15/2024	2,873,885
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	3,000,000	5.21	12/1/2049	2,870,277
VIRGINIA ELEC & PWR CO 3.75%	3,000,000	3.75	5/15/2027	2,869,727
B A T CAP CORP FIXED 4.7% DUE 04-02-2027	3,000,000	4.70	4/2/2027	2,869,316
TARGET CORP 4.5%	3,000,000	4.50	9/15/2032	2,867,449
UBS GROUP AG 4.703% DUE 08-05-2027	3,000,000	4.70	8/5/2027	2,865,952
FNMA POOL #MA3148 3.5% 10-01-2047 BEO	3,124,030	3.50	10/1/2047	2,864,687
FNMA POOL #AS2329 4% 05-01-2044 BEO	3,002,479	4.00	5/1/2044	2,863,146
OKLAHOMA DEV FIN AUTH REV 4.851% 02-01-2045 BEO TAXABLE	3,000,000	4.85	2/1/2045	2,861,789
UTAH ST 3.539% 07-01-2025 BEO TAXABLE	2,888,552	3.54	7/1/2025	2,860,862
CITIGROUP INC 3.106% DUE 04-08-2026	3,000,000	3.11	4/8/2026	2,856,583
REPUBLIC OF INDONESIA 4.15% 20/09/2027 4.15% 09-20-2027	3,000,000	4.15	9/20/2027	2,853,568
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052	3,000,000	5.78	9/16/2052	2,846,700
UNIVERSITY MICH UNIV REV5	3,550,000	4.45	4/1/2122	2,845,310
SVB FINL GROUP SR NT FIXED TO FLTG RATE 4.345% 04-29-2028	3,000,000	4.35	4/29/2028	2,843,504
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	4,000,000	3.20	4/1/2052	2,843,419
LOWES COS INC 5.0%	3,000,000	5.00	4/15/2033	2,843,370
ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028	3,500,000	1.70	3/1/2028	2,842,647
FHLMC POOL #ZA6388 4.5% 02-01-2049	2,933,351	4.50	2/1/2049	2,840,610
ISRAEL ST 3.375% DUE 01-15-2050 REG	3,800,000	3.38	1/15/2050	2,840,085
PVTPL 7-ELEVEN INC SR NT .8%	3,000,000	0.80	2/10/2024	2,839,332
GLOBAL PMTS INC 5.3% DUE 08-15-2029	3,000,000	5.30	8/15/2029	2,838,602
AMER MOVIL SAB DE 4.7% DUE 07-21-2032	3,000,000	4.70	7/21/2032	2,838,197
FEDERAL HOME LN MTG CORP POOL #Q10262 3.5% 08-01-2042 BEO	3,076,267	3.50	8/1/2042	2,837,705

HUNTINGTON 5.023% DUE 05-17-2033	3,000,000	5.02	5/17/2033	2,835,762
PVTP L GSK CONSUMER HEALTHCARE CAPITAL LL3.125% 03-24-2025	3,000,000	3.13	3/24/2025	2,833,652
JAPAN BK INT COOP 0.5% GTD SNR	3,000,000	0.50	4/15/2024	2,829,185
KOREA DEVELOPMENT BANK 4.25% 09-08-2032 REG	3,000,000	4.25	9/8/2032	2,828,304
PG&E WILDFIRE 4.722% DUE 06-01-2039	3,000,000	4.72	6/1/2039	2,826,025
HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	3,000,000	4.95	9/15/2052	2,825,134
KOREA DEV BK .4% DUE 03-09-2024 BEO	3,000,000	0.40	3/9/2024	2,824,829
KOREA DEV BK SR NT 2% 02-24-2025	3,000,000	2.00	2/24/2025	2,820,327
REPUBLIC OF INDONESIA 4.65% DUE 09-20-2032/06-20-2032 REG	3,000,000	4.65	9/20/2032	2,818,032
JAPAN FIN ORGANIZATION FOR 1.5% 01-27-2025	3,000,000	1.50	1/27/2025	2,816,463
JPMDB COML MTG 3.6939% DUE 03-15-2050	3,000,000	3.69	3/15/2050	2,814,796
PVTP L PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI .75% DUE 04-12-2024 REG	3,000,000	0.75	4/12/2024	2,810,295
INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033	3,000,000	4.60	3/15/2033	2,801,268
KLA CORP 5.25%	3,000,000	5.25	7/15/2062	2,800,181
SOUTHWESTERN PUBLIC SERVICE CO 1ST MTG BD SER NO 9 5.15% 06-01-2052	3,000,000	5.15	6/1/2052	2,800,144
GNMAI I POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG	3,133,180	3.00	5/20/2050	2,796,909
PG&E WILDFIRE 5.081% DUE 06-01-2043	3,000,000	5.08	6/1/2043	2,795,651
FANNIE MAE 4.0% 01/09/2049 4% 09-01-2049	2,974,186	4.00	9/1/2049	2,795,345
GENERAL MTRS CO 5.4% DUE 10-15-2029	3,000,000	5.40	10/15/2029	2,792,775
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	3,000,000	1.35	12/2/2024	2,787,548
EXPORT IMPORT BK KOREA 1.25% 01-18-2025	3,000,000	1.25	1/18/2025	2,785,894
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	3,000,000	5.63	4/15/2053	2,785,211
PSP CAP INC GTD MEDIUM TERM SR NTS .5% 09-15-2024	3,000,000	0.50	9/15/2024	2,781,598
PROTECTIVE LIFE .781% DUE 07-05-2024	3,000,000	0.78	7/5/2024	2,779,441
BOEING CO 3.1% DUE 05-01-2026	3,000,000	3.10	5/1/2026	2,777,372
BLACK HILLS CORP 1.037% DUE 08-23-2024 BEO	3,000,000	1.04	8/23/2024	2,773,998
GLOBAL PMTS INC 1.5% 11-15-2024	3,000,000	1.50	11/15/2024	2,773,309
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG	3,000,000	5.45	9/20/2052	2,772,558
SANTANDER UK GROUP 1.089% DUE 03-15-2025	3,000,000	1.09	3/15/2025	2,771,282
HSBC HLDGS PLC .976% DUE 05-19-2025 REG	3,000,000	0.98	5/24/2025	2,766,586
EQUIFAX INC FIXED 2.6% DUE 12-15-2025	3,000,000	2.60	12/15/2025	2,766,452
KLA CORP 4.95% 07-15-2052	3,000,000	4.95	7/15/2052	2,765,839
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	3,000,000	5.20	6/15/2062	2,765,781
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	3,000,000	1.65	10/29/2024	2,761,724
PVTP L SAUDI ARABIAN OIL CO FIXED 3.5% 04-16-2029	3,000,000	3.50	4/16/2029	2,752,855
AERCAP IRELAND CAP/GLOBA 1.75% DUE 10-29-2024 BEO	3,000,000	1.75	10/29/2024	2,751,340
AMERICAN EXPRESS CO 4.42%	3,000,000	4.42	8/3/2033	2,749,786
NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033	3,000,000	5.00	1/15/2033	2,748,803
ENERGY TRANSFER 5.95 DUE 10-01-2043	3,065,000	5.95	10/1/2043	2,746,605
MITSUBISHI UFJ FINL GROUP INC .962% DUE 10-11-2025 REG	3,000,000	0.96	10/11/2025	2,745,344
CMO MORGAN STANLEY BK TR SER 2016-C29 CL A-3 3.058% 05-15-2049 REG	2,950,545	3.06	5/15/2049	2,735,764
DUKE ENERGY CORP 4.5% DUE 08-15-2032	3,000,000	4.50	8/15/2032	2,731,705
FEDERAL HOME LN MTG CORP POOL #Q28421 3.5% 09-01-2044 BEO	2,957,979	3.50	9/1/2044	2,728,591
GEORGIA-PAC LLC 1.75% DUE 09-30-2025	3,000,000	1.75	9/30/2025	2,727,662
WISCONSIN PWR & LT CO 3.95% 09-01-2032	3,000,000	3.95	9/1/2032	2,725,858
APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO	3,000,000	4.50	8/1/2032	2,723,000
PVTP L GSK CONSUMER HEALTH INC 3.375% 03-24-2027	3,000,000	3.38	3/24/2027	2,722,664
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	3,000,000	4.95	6/15/2052	2,721,551
GATX CORP 4.9% DUE 03-15-2033	3,000,000	4.90	3/15/2033	2,718,059
FEDERAL HOME LN BKS 2.01% 02-17-2027	3,000,000	2.01	2/17/2027	2,710,833
EQUINOR ASA FIXED 1.75% DUE 01-22-2026	3,000,000	1.75	1/22/2026	2,707,831
MORGAN STANLEY BK AMER MERRILL LYNCH TRUST SR 2016-C29 CL C FLTG DUE 05-15-2049	3,000,000	4.73	5/15/2049	2,696,407
ASIAN DEV BK 1.0% DUE 04-14-2026 BEO	3,000,000	1.00	4/14/2026	2,686,484
BOEING CO 3.5% SNR 01/03/2039 USD2000	4,000,000	3.50	3/1/2039	2,682,192
CDP FINL INC SR NT 144A 3C7 1.75% 02-01-2027	3,000,000	1.75	2/1/2027	2,677,802
AMERICAN MUN PWR OHIO INC REV 8.084% 02-15-2050 BEO TAXABLE	2,000,000	8.08	2/15/2050	2,677,064
PVTP L CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	3,000,000	4.63	4/27/2042	2,673,089
GNMA POOL #733663 4.5% 05-15-2040 BEO	2,705,464	4.50	5/15/2040	2,670,390
FORD MOTOR CREDIT 2025 NEW ISSUE F 2.3% 02-10-2025	3,000,000	2.30	2/10/2025	2,668,642
CMO 3650R 2021-PF1 COML MTG TR SR 21-PF1CL A5 2.604% 11-15-2054	3,300,000	2.52	11/15/2054	2,667,530
ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025	3,000,000	1.20	9/2/2025	2,654,869
JPMORGAN CHASE & CO 4.452%-FRN SNR 05/12/29 USD	2,855,000	4.45	12/5/2029	2,654,005
DEVELOPMENT BK OF JAPAN 1.25% DUE 10-20-2026 REG	3,000,000	1.25	10/20/2026	2,653,033
PORT AUTH N Y & N J 5.31% 08-01-2046 BEOTAXABLE	2,650,000	5.31	8/1/2046	2,647,938
FED HOME LN MTG 2.425% DUE 08-25-2029	3,000,000	2.43	8/25/2029	2,645,897
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	3,000,000	4.45	1/15/2053	2,642,340
PVTP L KOREA NATL OIL CORP GLOBAL 1.25% DUE 04-07-2026 REG	3,000,000	1.25	4/7/2026	2,641,701
PORT AUTH N Y & N J 3.175% 07-15-2060 BEO TAXABLE	4,000,000	3.18	7/15/2060	2,641,420
ASTRAZENECA FIN FIXED 1.2% DUE	3,000,000	1.20	5/28/2026	2,640,920
FNMA POOL #AO2139 4% 05-01-2042 BEO	2,759,425	4.00	5/1/2042	2,639,638
PVTP L SOUTH32 TREAS LTD 0% DUE	3,000,000	4.35	4/14/2032	2,639,625
FEDERAL HOME LN MTG CORP MULTICLASS SER K147 CL A1 VAR RT 02-25-2032	2,810,667	3.39	2/25/2032	2,639,609
PVTP L LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO	3,000,000	5.50	6/15/2052	2,638,763
FNMA POOL #AT4253 3% DUE 06-01-2043 REG	2,933,838	3.00	6/1/2043	2,634,482
CVS HEALTH CORP 6.943% DUE	2,544,294	6.94	1/10/2030	2,629,974
BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO	3,000,000	2.55	2/4/2028	2,622,298
PVTP L PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO	3,000,000	1.20	11/15/2025	2,620,075
CENOVUS ENERGY INC 5.4%	3,000,000	5.40	6/15/2047	2,615,971
FNMA POOL #AW5464 4% 08-01-2044 BEO	2,741,643	4.00	8/1/2044	2,614,447
MORGAN STANLEY 1.593%-FRN SNR 04/05/27 USD	3,000,000	1.59	5/4/2027	2,611,771
BURL NORTHN SANTA 4.45% DUE 03-15-2043	3,000,000	4.45	3/15/2043	2,603,528
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	3,190,344	2.00	3/1/2051	2,602,336
FNMA POOL #AT2315 3% DUE 05-01-2043 REG	2,899,372	3.00	5/1/2043	2,602,134

PVTP L S&P GLOBAL INC 2.7% DUE 03-01-2029BEO	3,000,000	2.70	3/1/2029	2,600,947
PVTP L LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO	3,000,000	2.00	7/15/2026	2,600,387
PVTP L ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 BEO	3,000,000	3.80	3/15/2032	2,599,593
FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% DUE 03-01-2026 BEO	3,000,000	1.15	3/1/2026	2,598,842
DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029	2,712,000	5.13	5/15/2029	2,593,794
PVTP L CONTINENTAL RESOURCES 2.268% 11-15-2026	3,000,000	2.27	11/15/2026	2,585,763
PVTP L SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO	3,000,000	1.40	4/1/2026	2,581,920
GLOBAL PMTS INC 2.15% 01-15-2027	3,000,000	2.15	1/15/2027	2,580,751
CARDINAL HLTH INC 4.368% DUE 06-15-2047	3,317,000	4.37	6/15/2047	2,578,022
DUKE ENERGY CORP 5.0% 15/08/2052	3,000,000	5.00	8/15/2052	2,577,574
CMO BARCLAYS COMMERCIAL MORTGAGE SEC SR 22-C15 CL C VAR RT DUE 04-15-2055 REG	3,318,000	3.83	4/15/2055	2,572,852
3M CO FIXED 3.625% 10-15-2047	3,500,000	3.63	10/15/2047	2,572,432
SIMON PPTY GROUP L P NT 1.375%	3,000,000	1.38	1/15/2027	2,572,253
VMWARE INC 1.4% 08-15-2026	3,000,000	1.40	8/15/2026	2,571,021
AMEREN ILLINOIS CO 4.5% 1MTG 15/03/49 USD2000	3,000,000	4.50	3/15/2049	2,567,271
PACIFIC GAS & ELEC CO 3.3% DUE 12-01-2027	3,000,000	3.30	12/1/2027	2,560,335
EQUINOR ASA FIXED 7.75% DUE 06-15-2023	2,435,000	7.75	6/15/2023	2,544,142
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030	3,000,000	3.40	5/1/2030	2,542,593
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	2,645,041	4.00	9/20/2047	2,525,919
CMO CSAIL 2016-C5 COML MTG TR PASSTHRU CTF CL A-5 3.7567 DUE 11-15-25 REG	2,649,000	3.76	11/15/2048	2,524,141
INTER-AMER DEV BK 0.625% SNR 16/09/27 USD764	3,000,000	0.63	9/16/2027	2,520,597
UNIVERSAL HEALTH SVCS INC SR SECD NT 144A 1.65% 09-01-2026	3,000,000	1.65	9/1/2026	2,518,119
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 10-01-2051	3,269,792	1.50	10/1/2051	2,515,450
SANTANDER UK GROUP HLDGS PLC 2.469% DUE 01-11-2028 BEO	3,000,000	2.47	1/11/2028	2,513,289
FHLMC MULTICLASS 3.563% DUE 01-25-2029 REG	2,640,000	3.56	1/25/2029	2,511,696
FNMA POOL #AS5782 4% 09-01-2045 BEO	2,631,963	4.00	9/1/2045	2,510,176
S&P GLOBAL INC SR NT 144A 2.9%	3,000,000	2.90	3/1/2032	2,510,083
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	3,000,000	1.67	6/14/2027	2,509,020
KEMPER CORP DEL 3.8% 02-23-2032	3,000,000	3.80	2/23/2032	2,504,655
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	3,000,000	4.44	10/6/2048	2,498,437
SAN DIEGO GAS & ELEC CO 3.0% 03-15-2032	3,000,000	3.00	3/15/2032	2,491,142
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	3,585,000	3.25	10/1/2049	2,489,897
STANLEY BLACK & DECKER INC 3.0% 05-15-2032	3,000,000	3.00	5/15/2032	2,486,235
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIXED RATE 1.722% 09-14-2027	3,000,000	1.72	9/14/2027	2,484,263
ROYALTY PHARMA PLC SR NT 1.75%	3,000,000	1.75	9/2/2027	2,483,350
PERU(REP OF) 2.844% SNR 20/06/30 USD1000	3,000,000	2.84	6/20/2030	2,482,754
HEALTHPEAK PPTYS INC SR NT 2.125% 12-01-2028	3,000,000	2.13	12/1/2028	2,477,566
GATX CORPORATION 3.5% 06-01-2032	3,000,000	3.50	6/1/2032	2,472,813
FEDERAL HOME LN MTG CORP	2,543,000	3.33	5/25/2025	2,468,263
ANGLO AMERN CAP PLC 2.25% 03-17-2028	3,000,000	2.25	3/17/2028	2,466,617
CARDINAL HLTH INC 4.9% DUE 09-15-2045	3,000,000	4.90	9/15/2045	2,463,948
TOYOTA AUTO 3.76% DUE 04-15-2027	2,500,000	3.76	4/15/2027	2,457,275
UTD AUTO CR 2.61% DUE 06-10-2027	2,545,000	2.61	6/10/2027	2,453,458
SVB FINL GROUP FIXED 3.125% DUE 06-05-2030	3,000,000	3.13	6/5/2030	2,446,890
JAPAN BK INT COOP 2.5% GTD SNR	2,500,000	2.50	5/23/2024	2,440,892
PVTP L META PLATFORMS INC 4.65% DUE 08-15-2062	3,000,000	4.65	8/15/2062	2,436,869
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	3,000,000	2.30	11/1/2028	2,436,483
CARMAX AUTO OWNER FIXED 2.6% DUE 09-15-2025	2,500,000	2.60	9/15/2025	2,436,177
BANK AMER CORP FIXED 4.078%	3,000,000	4.08	4/23/2040	2,434,148
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL C .98% 06-15-2026	2,525,000	0.98	6/15/2026	2,433,240
FANNIE MAE 4.0% 01/02/2049 4% 02-01-2049	2,584,786	4.00	2/1/2049	2,431,686
QATAR PETE BD 144A 2.25% 07-12-2031	3,000,000	2.25	7/12/2031	2,431,531
FEDERAL HOME LOAN MORTGAGE CORP 4% 05-01-2049	2,574,883	4.00	5/1/2049	2,430,967
FNMA POOL #AX5316 4.5% 01-01-2042 BEO	2,471,293	4.50	1/1/2042	2,430,383
PVTP L F&G GLOBAL FDG 2.0%	3,000,000	2.00	9/20/2028	2,427,792
INTL BK FOR RECON & DEV MEDIUM TERM TRANCHE # TR 795 2.25% 03-28-2024	2,500,000	2.25	3/28/2024	2,426,251
EXPORT-IMPORT BK KOREA 2.125% 18/01/2032	3,000,000	2.13	1/18/2032	2,425,618
ROGERS COMMS INC 4.5% GTD SNR 15/03/2042USD	3,000,000	4.50	3/15/2042	2,423,697
ONTARIO(PROV OF) 1.6% SNR 25/02/2031 USD1000	3,000,000	1.60	2/25/2031	2,420,606
GNMAII POOL #766711 4.0%	2,516,746	4.00	5/20/2042	2,418,415
CMO MORGAN STANLEY CAP I TR SER 2016-UBS11 CL AS 2.984% 08-15-2049	2,700,000	2.98	8/15/2049	2,407,014
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	2,455,838	5.88	4/15/2029	2,399,313
VERIZON FIXED 2.55% DUE 03-21-2031	3,000,000	2.55	3/21/2031	2,397,398
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE	2,101,000	6.66	4/1/2057	2,389,441
B A T CAP CORP 2.259% DUE 03-25-2028	3,000,000	2.26	3/25/2028	2,387,318
T-MOBILE USA INC 2.55% 02-15-2031	3,000,000	2.55	2/15/2031	2,386,643
VONTIER CORP 2.4% 04-01-2028	3,000,000	2.40	4/1/2028	2,378,610
EXETER AUTOMOBILE 1.08% DUE 11-16-2026	2,525,000	1.08	11/16/2026	2,372,206
HSBC HLDGS PLC FLTGT RT 5.21% DUE 08-11-2028	2,500,000	5.21	8/11/2028	2,355,271
SIMON PROPERTY GROUP LP 2.65% DUE 02-01-2032 BEO	3,000,000	2.65	2/1/2032	2,354,672
WELLS FARGO COML 3.635% DUE 03-15-2050	2,531,000	3.64	3/15/2050	2,353,041
BRISTOL-MYERS SQUIBB CO 3.55%	3,000,000	3.55	3/15/2042	2,351,711
FEDERAL HOME LN MTG CORP SER K097 CL A2 2.508% DUE 07-25-2029	2,650,000	2.51	7/25/2029	2,350,679
CHILE(REPUBLIC OF) 3.125%	2,500,000	3.13	1/21/2026	2,348,252
BENCHMARK 2022-B34 MTG TR MTG PASS THRU CTF CL A-M 3.83301% 04-15-2055	2,750,000	3.83	4/15/2055	2,339,735
AETNA INC NEW 4.75% DUE 03-15-2044	2,810,000	4.75	3/15/2044	2,332,861
ONTARIO TEACHERS FIN TR GTD SR NT 144A 3C7 1.25% DUE 09-27-2030 BEO	3,000,000	1.25	9/27/2030	2,329,531
FEDERAL HOME LN MTG CORP POOL #SB-8126 1% DUE 10-01-2036 REG	2,757,179	1.00	11/1/2036	2,328,149
PVTP L ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	3,000,000	2.88	3/17/2031	2,327,404
GLOBAL PMTS INC 2.9% 11-15-2031	3,000,000	2.90	11/15/2031	2,326,571
UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG	2,500,000	4.13	5/15/2032	2,320,413
UNION ELEC CO 2.15% DUE 03-15-2032	3,000,000	2.15	3/15/2032	2,319,660
AMERN TOWER CORP 2.1% DUE 06-15-2030	3,000,000	2.10	6/15/2030	2,316,549

HYDRO-QUEBEC 8.05 DEB DUE 07-07-2024 REGPUTABLE 7-7-06 @100	2,141,000	8.05	7/7/2024	2,305,166
NEWMONT FIXED 2.6% DUE 07-15-2032	3,000,000	2.60	7/15/2032	2,303,871
KOREA DEV BK 2.25% 02-24-2027	2,550,000	2.25	2/24/2027	2,300,201
AMERICREDIT 2.58% DUE 09-18-2025	2,365,000	2.58	9/18/2025	2,295,667
RAYTHEON FIXED 3.03% DUE 03-15-2052	3,500,000	3.03	3/15/2052	2,288,061
DTE ELEC CO 3.65% DUE 03-01-2052 BEO	3,000,000	3.65	3/1/2052	2,274,225
DR AUTO 3.05% DUE 05-15-2028	2,300,000	3.05	5/15/2028	2,261,716
PVTP HCA INC NEW ISSUE 30YR 4.625% 03-15-2052	3,000,000	4.63	3/15/2052	2,259,441
BK OF AMERICA CORP 2.299%-FRN SNR 21/07/32 USD	3,000,000	2.30	7/21/2032	2,255,414
HUNTSMAN INTL LLC 4.5% 01/05/2029	2,500,000	4.50	5/1/2029	2,250,976
TAPESTRY INC FIXED 3.05% DUE 03-15-2032	3,000,000	3.05	3/15/2032	2,242,272
HSBC HOLDINGS PLC 5.402% DUE	2,500,000	5.40	8/11/2033	2,241,741
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	3,000,000	2.80	5/24/2032	2,233,959
WESTPAC BKG CORP NT 3.02% 11-18-2036	3,000,000	3.02	11/18/2036	2,228,225
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	3,000,000	2.70	6/10/2031	2,227,261
TRITON CONTAINER INTL LTD / TAL 3.25% 03-15-2032	3,000,000	3.25	3/15/2032	2,222,670
FNMA POOL #BU0223 1.5% DUE 08-01-2051 REG	2,882,450	1.50	8/1/2051	2,219,898
CMO BBCMS MTG TR 2021-C10 15/07/2054 2.492% DUE 07-15-2054 BEO	3,000,000	2.49	7/15/2054	2,217,826
FNMA POOL #ATS897 3% DUE 06-01-2043 REG	2,466,255	3.00	6/1/2043	2,215,781
EXTRA SPACE STORAGE INC 2.35%	3,000,000	2.35	3/15/2032	2,214,065
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,000,000	3.05	5/15/2041	2,213,246
FNMA POOL #AS6191 3.5% 11-01-2045 BEO	2,398,809	3.50	11/1/2045	2,211,053
UNITED AIRLINES 2019-1A 2.7%	2,730,154	2.70	11/1/2033	2,209,912
TENNESSEE VY AUTH TENNESSEE VALLEY 5.5% DUE 06-15-2038 BEO	2,000,000	5.50	6/15/2038	2,209,329
BANK 2019-BNK24 3.283% DUE 11-15-2062	2,637,000	3.28	11/15/2062	2,207,318
FNMA POOL #MA3278 4.5% 02-01-2048 BEO	2,273,733	4.50	2/1/2048	2,196,732
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	3,000,000	4.25	3/15/2052	2,195,735
PACIFIC GAS & ELEC CO 2.5% DUE	3,000,000	2.50	2/1/2031	2,195,388
ORACLE CORP 4% SNR 15/07/2046 USD2000	3,205,000	4.00	7/15/2046	2,193,181
PVTP MAGALLANES INC 5.391% DUE 03-15-2062 BEO	3,000,000	5.39	3/15/2062	2,181,883
EUROPEAN INVT BK .75% 10-26-2026	2,500,000	0.75	10/26/2026	2,179,776
FNMA POOL #MA4095 2% 08-01-2035 BEO	2,437,826	2.00	8/1/2035	2,154,884
MICHIGAN ST STRATEGIC FD LTD OBLIG REV 3.225% 09-01-2047 BEO TAXABLE	3,000,000	3.23	9/1/2047	2,146,890
FNMA POOL #FM5110 4% 10-01-2034 BEO	2,204,652	4.00	10/1/2034	2,145,428
PVTP CREDIT SUISSE GROUP AG 3.091% 05-14-2032	3,000,000	3.09	5/14/2032	2,141,402
FNMA POOL #AT4273 3% 06-01-2043 BEO	2,383,915	3.00	6/1/2043	2,139,029
PVTP UNIVERSAL HEALTH SVCS INC 2.65% DUE 01-15-2032 BEO	3,000,000	2.65	1/15/2032	2,137,697
KILOY REALTY LP 2.65% DUE 11-15-2033	3,000,000	2.65	11/15/2033	2,134,056
CMO BANK SR 19-BN22 CL A3 2.726% 11-15-2062	2,500,000	2.73	11/15/2062	2,133,600
SHELL INTL FIN B V 2.875% DUE 11-26-2041	3,000,000	2.88	11/26/2041	2,130,939
MASSACHUSETTS ST TRANSN FD REV 5.731% 06-01-2040 BEO TAXABLE	2,000,000	5.73	6/1/2040	2,126,973
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	3,000,000	3.30	6/15/2041	2,121,411
UNITEDHEALTH GRP 3.25% SNR 15/05/51 USD1000	3,000,000	3.25	5/15/2051	2,118,549
FHLMC GOLD Q31353 Q3 3.5% 02-01-2045	2,294,961	3.50	2/1/2045	2,116,909
GNMA POOL #MA3873 3% 08-20-2046 BEO	2,353,147	3.00	8/20/2046	2,113,112
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD	3,500,000	3.87	7/23/2060	2,103,149
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031	2,696,000	2.95	3/15/2031	2,095,013
BBCMS MTG TR 2022-C14 MTG PASSTHRU CTF CL B 3.147% 02-15-2055	2,706,000	3.15	2/15/2055	2,094,836
FEDERAL HOME LN MTG CORP POOL #G08614 3%11-01-2044 BEO	2,334,251	3.00	11/1/2044	2,089,848
GENERAL MTRS CO FIXED 6.8% DUE	2,000,000	6.80	10/1/2027	2,089,219
CMO BANK 2019-BNK17 CL A4 3.714% 04-15-2052	2,280,000	3.71	4/15/2052	2,085,596
FNMA POOL #AS3907 4% 11-01-2044 BEO	2,182,295	4.00	11/1/2044	2,081,050
GNMA POOL #MA5764 4.5% 02-20-2049 BEO	2,126,016	4.50	2/20/2049	2,075,671
GNMA POOL #MA5984 3% 06-20-2049 BEO	2,306,187	3.00	6/20/2049	2,072,309
SOUTHERN CALIF EDISON CO 3.65%	3,000,000	3.65	2/1/2050	2,071,165
AID-ISRAEL 5.5%	2,000,000	5.50	4/26/2024	2,066,039
FORTUNE BRANDS HOME & SEC INC 4.5% 03-25-2052	3,000,000	4.50	3/25/2052	2,064,464
FNMA POOL #932003 5% 09-01-2039 BEO	2,036,776	5.00	9/1/2039	2,061,322
KINDER MORGAN 5.5 DUE 03-01-2044	2,457,000	5.50	3/1/2044	2,053,585
AID-ISRAEL GTD NT CL 2 DTD 12/04/2003 5.5% DUE 12-04-2023 REG	2,000,000	5.50	12/4/2023	2,051,394
FNMA POOL #MA3501 5% 10-01-2048 BEO	2,080,624	5.00	10/1/2048	2,050,849
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG	2,099,196	4.50	4/20/2049	2,039,542
SER 2018-CLS GS10 VAR RT DUE 07-10-2051	2,250,000	4.37	7/10/2051	2,035,012
MERCK & CO INC NEW 2.35% DUE 06-24-2040	3,000,000	2.35	6/24/2040	2,034,177
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	3,000,000	3.05	3/15/2051	2,026,298
AT&T INC 3.55% DUE 09-15-2055	3,077,000	3.55	9/15/2055	2,025,912
REPUBLIC OF PERU 2.392% DUE 01-23-2026 REG	2,220,000	2.39	1/23/2026	2,023,263
SHELL INTL FIN B V 3% DUE 11-26-2051	3,000,000	3.00	11/26/2051	2,020,062
GILEAD SCIENCES INC 2.6% DUE	3,000,000	2.60	10/1/2040	2,020,062
WASTE CONNECTIONS 3.5% SNR 01/05/2029 USD2000	2,214,000	3.50	5/1/2029	2,017,584
PHILIPPINES REP 3.2%	3,000,000	3.20	7/6/2046	2,015,047
WELLS FARGO COML FLTG RT 3.767% DUE 07-15-2058	2,100,000	3.77	7/15/2058	2,014,358
TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG	2,000,000	4.88	1/15/2048	2,009,142
SANTANDER UK GROUP FLTG RT 4.796% DUE 11-15-2024	2,000,000	4.80	11/15/2024	2,008,281
PANAMA REP 4.5%	3,000,000	4.50	1/19/2063	2,005,617
FEDERAL HOME LN MTG CORP SER K118 CL A2 09-25-2030	2,500,000	1.49	9/25/2030	2,002,745
FHLMC MULTICLASS SER K115 CL A2 1.383% DUE 06-25-2030 REG	2,500,000	1.38	6/25/2030	1,997,553
GNMA POOL #MA4196 3.5% 01-20-2047 BEO	2,152,115	3.50	1/20/2047	1,997,144
WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO	2,000,000	5.00	9/27/2025	1,993,880
PUGET SOUND ENERGY INC	2,000,000	5.64	4/15/2041	1,993,150
PVTP SCHLUMBERGER HLDGS CORP SR NT 144A.75% DUE 05-01-2024/02-04-2019 BEO	2,000,000	3.75	5/1/2024	1,991,505
EQT CORPORATION 5.678%	2,000,000	0.00	10/1/2025	1,987,690
PVTPL NTT FIN CORP SR NT 144A 4.142% DUE07-26-2024 BEO	2,000,000	4.14	7/26/2024	1,987,483

FEDERAL HOME LOAN MORTGAGE CORP POOL #QA5408 2.5% 12-01-2049 BEO	2,339,537	2.50	12/1/2049	1,981,604
PVTP L NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	2,000,000	4.24	7/25/2025	1,974,813
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 3.3% DUE 08-15-2024	2,000,000	3.30	8/15/2024	1,972,552
FEDERAL FARM CREDIT BANK TRANCHE 00647 3.375% 08-26-2024	2,000,000	3.38	8/26/2024	1,971,814
FEDERAL HOME LN MTG CORP POOL #5B8057 2%DUE 08-01-2035 REG	2,221,260	2.00	8/1/2035	1,963,448
PVTP L KOMMUNINVEST I SVERIGE AKTIEBOLAG PUBL M 2.875% DUE 07-03-2024 BEO	2,000,000	2.88	7/3/2024	1,962,960
PVTP L HF SINCLAIR CORP 2.625% 10-01-2023 BEO	2,000,000	2.63	10/1/2023	1,961,903
EQT CORPORATION 5.7%	2,000,000	0.00	4/1/2028	1,960,700
AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	3,000,000	2.90	6/15/2051	1,957,839
ASIAN DEVELOPMENT BANK 3.875% DUE 09-28-2032 REG	2,000,000	3.88	9/28/2032	1,957,265
PVTP L NTT FIN CORP SR NT 144A 4.372% DUE07-27-2027/07-27-2022 BEO	2,000,000	4.37	7/27/2027	1,955,531
BARCLAYS PLC 3.932% SNR 07/05/2025 USD	2,000,000	3.93	5/7/2025	1,954,925
ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027	2,000,000	4.95	9/22/2027	1,953,621
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.15% 08-08-2025	2,000,000	4.15	8/8/2025	1,950,765
MITSUBISHI UFJ 5.017% DUE 07-20-2028	2,000,000	5.02	7/20/2028	1,939,222
PVTP L GSK CONSMR HLTH	2,000,000	3.02	3/24/2024	1,935,928
EQUINOR ASA 2.875% DUE 04-06-2025	2,000,000	2.88	4/6/2025	1,935,664
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	3,000,000	3.33	11/24/2042	1,932,175
FNMA POOL #MA4661 3.5% 07-01-2042 BEO	2,108,977	3.50	7/1/2042	1,930,921
FEDERAL HOME LN MTG CORP POOL #5B-8069 2.0% 10-01-2035	2,181,976	2.00	10/1/2035	1,928,680
PSP CAPITAL INC 29/06/2027 3.5% 06-29-2027	2,000,000	3.50	6/29/2027	1,928,158
PVTP L EUROPEAN STABILITY MECHANISM .25% DUE 09-08-2023 BEO	2,000,000	0.25	9/8/2023	1,926,366
CSL FINANCE PLC CSLAU 3.85 04/27/27 3.85% 04-27-2027	2,000,000	3.85	4/27/2027	1,925,862
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO	2,000,000	4.40	6/1/2027	1,919,581
FNMA POOL #MA4074 2% 07-01-2035 BEO	2,171,102	2.00	7/1/2035	1,919,119
FNMA POOL #AT1217 3% DUE 04-01-2043 REG	2,134,524	3.00	4/1/2043	1,917,975
BK NEW YORK MELLON 4.596% DUE 07-26-2030	2,000,000	4.60	7/26/2030	1,911,799
STATE STR CORP 2.354% DUE 11-01-2025	2,000,000	2.35	11/1/2025	1,910,008
BOEING CO 2.25% DUE 06-15-2026	2,150,000	2.25	6/15/2026	1,903,832
NATWEST GROUP PLC 5.516% DUE 09-30-2028	2,000,000	5.52	9/30/2028	1,898,455
MIDAMERICAN ENERGY CO 2.7%	3,000,000	2.70	8/1/2052	1,897,613
DUKE ENERGY CORP 4.3% DUE 03-15-2028	2,000,000	4.30	3/15/2028	1,894,560
PVTP L METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE .4% DUE 01-07-2024 BEO	2,000,000	0.40	1/7/2024	1,890,886
BARCLAYS PLC 5.501% DUE 08-09-2028	2,000,000	5.50	8/9/2028	1,890,765
PUBLIC SERVICE COLORADO 4.1% DUE 06-01-2032 BEO	2,000,000	4.10	6/1/2032	1,876,885
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	2,000,000	4.05	4/27/2029	1,876,884
FIDELITY NATL INFORMATION SVCS INC .6% DUE 03-01-2024 BEO	2,000,000	0.60	3/1/2024	1,876,514
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG	3,200,000	3.10	1/22/2061	1,873,326
CROWN CASTLE INC 5.2% SNR 15/02/2049 USD2000	2,155,000	5.20	2/15/2049	1,869,462
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	2,000,000	5.40	8/15/2032	1,867,671
CSL FINANCE PLC CSLAU 4 1/4 04/27/32 4.25% 04-27-2032	2,000,000	4.25	4/27/2032	1,862,307
TAMPA ELEC CO 5% DUE 07-15-2052	2,000,000	5.00	7/15/2052	1,858,674
PERKINELMER INC SR NT .85% 09-15-2024	2,000,000	0.85	9/15/2024	1,855,398
PERU(REP OF) 8.75% SNR 21/11/33 USD1000	1,500,000	8.75	11/21/2033	1,852,736
GENUINE PARTS CO 1.75% 02-01-2025	2,000,000	1.75	2/1/2025	1,852,110
AMERICAN EXPRESS CREDIT SR 21-1 CL A 0.0% 11-16-2026	2,000,000	0.90	11/15/2026	1,848,490
METLIFE INC 5.0% 07-15-2052	2,000,000	5.00	7/15/2052	1,845,430
BLACKSTONE PVT CR FIXED 2.35% DUE 11-22-2024	2,000,000	2.35	11/22/2024	1,841,533
JPMORGAN CHASE & CO 2.083% DUE	2,000,000	2.08	4/22/2026	1,840,577
ECOPETROL S A 5.375% DUE 06-26-2026	2,000,000	5.38	6/26/2026	1,836,490
PVTP L MONDELEZ INTL HLDGS NETH .75% 09-24-2024	2,000,000	0.75	9/24/2024	1,833,982
BARCLAYS PLC 5.746% DUE 08-09-2033	2,000,000	5.75	8/9/2033	1,833,486
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	2,000,000	3.63	4/22/2029	1,830,323
ROCKIES EXPRESS 3.6% DUE 05-15-2025	2,000,000	3.60	5/15/2025	1,827,196
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	2,000,000	4.75	5/15/2052	1,823,391
EXTRA SPACE STORAGE L P 3.9%	2,000,000	3.90	4/1/2029	1,819,906
UNITEDHEALTH GROUP INC 4.95%	2,000,000	4.95	5/15/2062	1,816,621
KIMCO RLTY CORP 4.6% DUE 02-01-2033	2,000,000	4.60	2/1/2033	1,815,290
B A T CAP CORP 4.906% DUE 04-02-2030 REG	2,000,000	4.91	4/2/2030	1,814,678
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	2,405,000	3.88	10/15/2047	1,805,652
PG&E WILDFIRE 4.674% DUE 12-01-2053	2,000,000	4.67	12/1/2053	1,804,942
GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO	2,000,000	5.60	10/15/2032	1,803,709
PVTP L EVERGY MO WEST INC BD 3.75% 03-15-2032	2,000,000	3.75	3/15/2032	1,803,067
CMO WELLS FARGO COML MTG TR 2013-LC1 2 COML A-S VAR RT 07-15-2046 REG	1,828,000	4.30	7/15/2046	1,801,653
GNMA POOL #MA3243 3% 11-20-2045 BEO	1,998,786	3.00	11/20/2045	1,801,384
PVTP L KOMMUNINVEST I SVERIGE AKTIEBOLAG PUBL .625% 09-15-2025	2,000,000	0.63	9/15/2025	1,794,109
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	2,000,000	4.50	6/1/2052	1,793,343
PVTP L ARAB PETE INVTS CORP 1.483% 10-06-2026	2,000,000	1.48	10/6/2026	1,789,402
LENNOX INTL INC 1.35% DUE 08-01-2025	2,000,000	1.35	8/1/2025	1,788,985
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG	2,000,000	4.25	9/15/2065	1,787,443
CMO GS MTG SECS TSER 2019-GC39 CL GS 3.307% FIXED DUE 05-10-2052	2,000,000	3.31	5/10/2052	1,781,522
PVTP L CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	2,000,000	4.95	4/27/2062	1,780,716
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027	2,000,000	2.90	3/15/2027	1,777,825
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	2,000,000	5.95	8/15/2052	1,774,997
SANTANDER DRIVE AUTO REC TST 2026 NT CL D 1.13% 11-16-2026	1,850,000	1.13	11/16/2026	1,770,038
BAKER HUGHES LLC/CO-OBL 2.061% 12-15-2026	2,000,000	2.06	12/15/2026	1,770,020
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG	2,000,000	4.88	5/19/2033	1,769,362
FEDERAL HOME LN BKS CONS BD DTD 07/30/2021 1.11% 07-27-2026	2,000,000	1.11	7/27/2026	1,767,931
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	2,000,000	4.50	6/1/2052	1,766,393
CAMDEN PPTY TR 3.15% DUE 07-01-2029	2,000,000	3.15	7/1/2029	1,762,648
PVTP L CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	2,000,000	4.75	4/27/2052	1,761,607
FEDERAL HOME LN MTG CORP POOL QD6991 2.0% 02-01-2047	2,156,977	2.00	2/1/2047	1,760,586
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	2,000,000	4.63	5/15/2052	1,760,210

DEERE JOHN CAP CORP MTN	2,000,000	1.30	10/13/2026	1,756,587
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,000,000	4.90	2/1/2046	1,754,405
DISNEY WALT CO 2.2% DUE 01-13-2028 REG	2,000,000	2.20	1/13/2028	1,750,960
ENTERGY LA LLC 4.75% 09-15-2052	2,000,000	4.75	9/15/2052	1,749,013
WELLTOWER INC 3.85% DUE 06-15-2032	2,000,000	3.85	6/15/2032	1,747,870
MIAMI-DADE CNTY FLA WTR & SWR REV 3.49% 10-01-2042 BEO TAXABLE	2,190,000	3.49	10/1/2042	1,747,074
FEDERAL HOME LN MTG CORP POOL #QK-0667 1.5% 02-01-2041 REG	2,181,143	1.50	2/1/2041	1,746,276
CARMAX AUTO OWNER TR 2020-2 ASSET BACKED NT CL D 5.75% DUE 05-17-2027 REG	1,745,000	5.75	5/17/2027	1,745,515
BALT GAS & ELEC CO 4.55% DUE 06-01-2052	2,000,000	4.55	6/1/2052	1,745,125
PVTP L GSK 7YR 144A NEW ISSUE	2,000,000	3.38	3/24/2029	1,744,400
CMO J P MORGAN CHASE COM L MTG SECS TR 2014-C CL B DUE 07-15-2047 REG	1,824,000	4.40	7/15/2047	1,744,235
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030	1,775,000	3.96	10/13/2030	1,743,323
ROYAL BK SCOTLAND 3.073% DUE 05-22-2028	2,000,000	3.07	5/22/2028	1,740,706
CFCRE 2016-C6 MTG TR MTG PASS THRU CTF CL C 4.19223% 11-10-2049	2,000,000	4.19	11/10/2049	1,739,048
GNMA I POOL #MA7988 SER 2052 3.0% 04-20-2052	1,957,851	3.00	4/20/2052	1,738,554
FEDERAL HOME LN BKS 1.02% 02-24-2027	2,000,000	1.02	2/24/2027	1,737,921
SAN FRAN CAL CY & CNTY PUB UTILS COMM WTR REV 3.303 11-01-2039 BEOTAXABLE	2,095,000	3.30	11/1/2039	1,737,880
JPMORGAN CHASE & FLT G RT 1.045% DUE 11-19-2026	2,000,000	1.05	11/19/2026	1,737,532
EVERSOURCE ENERGY FIXED 1.4% DUE 08-15-2026	2,000,000	1.40	8/15/2026	1,736,685
WELLS FARGO COM L 2.918% DUE 11-15-2049	1,895,000	2.92	11/15/2049	1,734,136
GNMA I POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG	1,751,861	5.00	8/20/2048	1,731,064
INVITATION HOMES 4.15% 04-15-2032	2,000,000	4.15	4/15/2032	1,730,759
FREDDIE MAC FR RB5186 3% 1/9/2042 3% 09-01-2042	1,945,011	3.00	9/1/2042	1,729,661
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,900,000	4.63	11/15/2041	1,727,656
REALTY INCOME CORP .75% DUE 03-15-2026	2,000,000	0.75	3/15/2026	1,721,629
PVTP L HUNGARY 5.5% 06-16-2034	2,000,000	5.50	6/16/2034	1,718,734
VONTIER CORP 1.8% 04-01-2026	2,000,000	1.80	4/1/2026	1,718,140
FEDERAL HOME LN MTG CORP POOL #C03531 4%10-01-2040 BEO	1,790,014	4.00	10/1/2040	1,714,081
DEUTSCHE BK AG N Y FLT G RT 2.129% DUE 11-24-2026	2,000,000	2.13	11/24/2026	1,713,183
PVTP L CMO BANK SER 2018-BNK12 CL A4 VAR 05-15-2061	1,800,000	4.26	5/15/2061	1,710,232
FNMA POOL #FM5830 1.5% 01-01-2051 BEO	2,217,091	1.50	1/1/2051	1,708,355
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	2,000,000	1.45	9/15/2026	1,706,261
AMER MOVIL SAB DE 2.875% DUE 05-07-2030	2,000,000	2.88	5/7/2030	1,702,608
GNMA I POOL #MA5762 3.5% DUE 02-20-2049	1,842,640	3.50	2/20/2049	1,702,208
BENCHMARK 2021-B25 MTG TR MTG PASS THRU CTF CL A-SB 2.271% 04-15-2054	2,000,000	2.27	4/15/2054	1,700,751
TBA COLLATERAL RECEIVABLE FROM BNP PARIBAS	1,700,000	0.00	12/31/2050	1,700,000
CENTERPOINT ENERGY HOUSTON ELEC LLC 3.0%02-23-2032	2,000,000	3.00	3/1/2032	1,697,559
FHLMC MULTICLASS TRANCHE 2.3399999147 07-25-2026	1,778,986	2.34	7/25/2026	1,696,170
MORGAN STANLEY BK FLT G RT 4.565% DUE 04-17-2047	1,740,000	4.57	4/15/2047	1,694,878
GNMA POOL #MA5875 3.5% DUE 04-20-2049 REG	1,835,793	3.50	4/20/2049	1,693,079
JPMORGAN CHASE & CO 1.47% 09-22-2027	2,000,000	1.47	9/22/2027	1,691,946
NATWEST GROUP PLC 1.642%	2,000,000	1.64	6/14/2027	1,688,866
ANALOG DEVICES INC 1.7% 10-01-2028	2,000,000	1.70	10/1/2028	1,687,259
CSAIL 2017-C8 COM L MTG TR MTG PASS THRU CTF CL C 4.28927% 06-15-2050	2,000,000	4.29	6/15/2050	1,686,192
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049	2,000,000	2.65	1/15/2063	1,684,851
PUBLIC STORAGE 1.95% 11-09-2028	2,000,000	1.95	11/9/2028	1,681,452
GNMA POOL #MA4263 4% 02-20-2047 BEO	1,761,680	4.00	2/20/2047	1,675,661
WORLD OMNI AUTO RECEIVABLE TR 2020-B SER20-B CL B 1.22% DUE 03-16-2026 REG	1,766,000	1.22	3/16/2026	1,675,115
ENTERGY ARKANSAS LLC 4.2%	2,000,000	4.20	4/1/2049	1,674,467
PROGRESSIVE CORP OH 3.0% 03-15-2032	2,000,000	3.00	3/15/2032	1,668,619
DTE ELEC CO FIXED 2.625% DUE 03-01-2031	2,000,000	2.63	3/1/2031	1,668,300
PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG	2,144,000	5.15	6/1/2042	1,668,210
AMERICREDIT 1.8% DUE 12-18-2025	1,760,000	1.80	12/18/2025	1,668,654
BLACKSTONE PRIVATE CREDIT FUND 3.25% SNR NTS USD1000 03-15-2027	2,000,000	3.25	3/15/2027	1,658,573
GNMA I - MULTIPLE ISSUER POOL # 778957 3.5 03-15-2042	1,770,015	3.50	3/15/2042	1,655,284
PVTP L INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027	2,000,000	1.83	10/15/2027	1,655,160
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	2,000,000	4.10	6/15/2048	1,653,598
ANGLOGOLD ASHANTI 3.375% DUE 11-01-2028	2,000,000	3.38	11/1/2028	1,649,822
CENTENE CORP DEL SR NT 2.45% 07-15-2028	2,000,000	2.45	7/15/2028	1,638,826
CUBESMART L P SR NT 2.25% 12-15-2028	2,000,000	2.25	12/15/2028	1,637,090
MORGAN STANLEY 2.699% DUE	2,000,000	2.70	1/22/2031	1,631,887
DR AUTO 1.45% DUE 01-16-2029	1,750,000	1.45	1/16/2029	1,628,581
MCDONALD'S CORP 6.3% SNR MTN 15/10/2037 USD	1,516,000	6.30	10/15/2037	1,612,787
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028	2,000,000	1.90	9/17/2028	1,612,120
DUKE ENERGY OH INC 2.125% DUE 06-01-2030	2,000,000	2.13	6/1/2030	1,610,017
PERKINELMER INC SR NT 1.9% 09-15-2028	2,000,000	1.90	9/15/2028	1,608,410
FHLMC MULTICLASS 25/09/2031 1.972 09-25-2031	1,865,025	1.97	9/25/2031	1,599,463
APTIV PLC 3.25% 03-01-2032	2,000,000	3.25	3/1/2032	1,597,690
SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032	2,000,000	2.75	2/1/2032	1,593,259
ARES CAP CORP 2.875%	2,000,000	2.88	6/15/2028	1,591,091
AUTONATION INC FLA SR NT 3.85%	2,000,000	3.85	3/1/2032	1,586,719
FNMA POOL #AB2768 4.5% 04-01-2041 BEO	1,607,397	4.50	4/1/2041	1,580,769
FEDERAL HOME LN MTG CORP POOL #RB55145 2.0% 01-01-2042	1,885,180	2.00	2/1/2042	1,578,732
PUBLIC SERVICE CO OF COLORADO 1.875% DUE06-15-2031 BEO	2,000,000	1.88	6/15/2031	1,573,038
CMO BENCHMARK 2021-B23 MTG TR CL A5 2.149% DUE 02-15-2054 BEO	2,000,000	2.07	2/15/2054	1,572,109
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01-2040 BEO	1,865,999	2.00	8/1/2040	1,566,247
DUKE ENERGY 3.875% DUE 03-15-2046	2,000,000	3.88	3/15/2046	1,562,135
CSX CORP 3.8% DUE 11-01-2046	2,000,000	3.80	11/1/2046	1,557,435
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	2,000,000	2.65	10/21/2032	1,556,490
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG	1,590,000	3.53	11/15/2027	1,552,331
FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO	1,681,387	3.50	3/1/2045	1,550,931
FREDDIE MAC FR RB5167 3.5% 07-01-2042	1,690,414	3.50	7/1/2042	1,544,263
CMO JPMDB COM L MTG SECS TR 2020-COR7 SR 20-COR7 CL B 3.29% 05-13-2053	1,913,000	3.29	5/13/2053	1,541,381

BRISTOL-MYERS SQUIBB CO 3.7%	2,000,000	3.70	3/15/2052	1,534,150
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT.048% 07-17-2030	2,000,000	2.05	7/17/2030	1,532,826
UNION PACIFIC CORP 3.375% 02-14-2042	2,000,000	3.38	2/14/2042	1,529,398
SOUTHWEST GAS CORP FIXED 2.2% DUE 06-15-2030	2,000,000	2.20	6/15/2030	1,526,856
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG	2,000,000	4.30	3/31/2052	1,524,438
FNMA POOL #AW9485 3.5% 11-01-2044 BEO	1,649,155	3.50	11/1/2044	1,520,012
OHIO PWR CO 1.625% DUE 01-15-2031 REG	2,000,000	1.63	1/15/2031	1,510,753
FEDERAL HOME LN MTG CORP 3.5% 04-01-2042	1,655,913	3.50	4/1/2042	1,510,055
DUKE ENERGY 3.7% DUE 10-15-2046	1,950,000	3.70	10/15/2046	1,503,806
EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL C .96% 10-15-2026	1,575,000	0.96	10/15/2026	1,501,826
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	2,000,000	3.60	3/1/2052	1,501,494
PVTPL HCA INC SR SECD NT 4.375% 03-15-2042	2,000,000	4.38	3/15/2042	1,498,577
SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032	2,000,000	2.90	3/15/2032	1,491,374
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 2.23% DUE 03-12-2035 REG	2,000,000	2.23	3/12/2035	1,487,070
YAMANA GOLD INC 2.63% 08-15-2031	2,000,000	2.63	8/15/2031	1,485,890
DALLAS FORT WORTH TEX INTL ARPT REV 3.089% 11-01-2040 BEO TAXABLE	1,910,000	3.09	11/1/2040	1,485,017
CMO MORGAN STANLEY CAP I TR SER 2019-H7 CL ASB 3.171% 07-15-2052 REG	1,600,000	3.17	7/15/2052	1,477,528
TOYOTA AUTO RECEIVABLES 2022-B OWNER TR ASSET BACKED NT CL A-3 2.93% 09-15-2026	1,500,000	2.93	9/15/2026	1,455,968
GNMA POOL #784182 SER 2046 4.5% DUE 08-15-2046 REG	1,469,815	4.50	8/15/2046	1,455,050
FHLMC MULTICLASS TRANCHE 00891 3.308 09-25-2025	1,500,000	3.31	9/25/2025	1,450,122
TEXAS TRANSN COMMN 2.562% 04-01-2042 BEOTAXABLE	2,000,000	2.56	4/1/2042	1,449,219
UNION PAC CORP 4.05% DUE 11-15-2045	1,793,000	4.05	11/15/2045	1,445,286
AMERICAN CREDIT ACCEPTANCE RECEIVAB ASSET BACKED NT CL D 144A 2.4 06-15-2026	1,475,000	2.40	6/15/2026	1,440,252
ECOPETROL S A 4.625%	2,000,000	4.63	11/2/2031	1,438,207
FNMA POOL #AS6111 4% 11-01-2045 BEO	1,504,592	4.00	11/1/2045	1,432,172
FNMA POOL #AB5256 3.5% 05-01-2042 BEO	1,534,900	3.50	5/1/2042	1,414,274
PVTPL AMERICAN CREDIT ACCEPTANCE RECEIVABLES SER 20-2 CL C 3.88% 04-13-2026	1,407,164	3.88	4/13/2026	1,404,091
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	2,000,000	4.20	6/1/2041	1,399,686
KREDITANST FUR WIE 0.5% GTD SNR 20/09/2024 USD	1,500,000	0.50	9/20/2024	1,392,886
FNMA POOL #AB3026 4% 05-01-2041 BEO	1,452,030	4.00	5/1/2041	1,389,182
ALTRIA GROUP INC 4.25% DUE 08-09-2042	2,000,000	4.25	8/9/2042	1,380,285
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	2,000,000	3.10	5/7/2041	1,379,876
CMO JPMBB COML MTG SECS TR 2015-C27 P-THRU CTF A-S 3.6338 DUE 1-15-25 REG	1,453,948	3.63	2/15/2048	1,378,555
FNMA POOL #AE7911 4% 11-01-2040 BEO	1,440,163	4.00	11/1/2040	1,371,074
WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 3.954% 05-01-2036 BEO TAXABLE	1,500,000	3.95	5/1/2036	1,365,366
CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO	1,500,000	3.84	1/15/2060	1,363,197
GNMA POOL #747643 4.5% 08-15-2040 BEO	1,374,106	4.50	8/15/2040	1,359,058
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE	2,000,000	2.77	5/1/2051	1,358,605
UNUM GROUP SR NT 4.125% 06-15-2051	2,000,000	4.13	6/15/2051	1,357,041
GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG	1,353,726	5.00	6/20/2048	1,341,169
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE	1,215,000	6.00	11/1/2040	1,336,915
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	1,555,000	4.38	3/15/2042	1,334,072
FNMA POOL #735228 5.5% 02-01-2035 BEO	1,285,204	5.50	2/1/2035	1,331,834
GNMAII POOL #MA3455 SER 2046 4% DUE 02-20-2046 REG	1,386,003	4.00	2/20/2046	1,320,025
BENCHMARK SER 2018-B4 CL A5 4.121% DUE 07-15-2051	1,400,000	4.12	7/15/2051	1,319,273
MICRON TECHNOLOGY INC 3.366%	2,000,000	3.37	11/1/2041	1,313,873
CARVANA AUTO 2.33% DUE 02-10-2028	1,556,000	2.33	2/10/2028	1,309,826
ECOPETROL S A 6.875% DUE 04-29-2030 REG	1,500,000	6.88	4/29/2030	1,303,542
AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030	1,467,500	3.65	8/15/2030	1,302,094
PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000	1,800,000	4.50	4/16/2050	1,291,232
FANNIE MAE FN BV4697 2% 04-01-2052	1,640,083	2.00	4/1/2052	1,290,130
AMERICREDIT 1.48% DUE 02-18-2026	1,345,000	1.48	2/18/2026	1,286,982
EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL D 1.55% 06-15-2027	1,400,000	1.55	6/15/2027	1,283,128
FNMA POOL #FM5063 3.5% 07-01-2050 BEO	1,403,486	3.50	7/1/2050	1,279,435
FNMA POOL #FM1571 4% 12-01-2048 BEO	1,346,406	4.00	12/1/2048	1,277,327
FNMA POOL CA2208 4.5%	1,302,000	4.50	8/1/2048	1,262,924
CMO WELLS FARGO COML MTG TR SER 2016-NXS6 CL C 4.4523% 11-15-2049	1,400,000	4.31	11/15/2049	1,252,867
FHLMC GOLD V81296 4% 07-01-2044	1,295,686	4.00	7/1/2044	1,236,703
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,422,000	4.40	10/15/2044	1,236,497
FNMA POOL #AB2089 4% 01-01-2041 BEO	1,279,484	4.00	1/1/2041	1,223,949
CMO CSAIL COML MTG TR 2018-CX11 0.0% 04-01-2051	1,300,000	4.03	4/15/2051	1,211,415
ADVANCE AUTO PTS INC SR NT 3.5% 03-15-2032	1,500,000	3.50	3/15/2032	1,198,277
CMO CITIGROUP COML MTG TR 2014-GC19 MTG PASS THRU CTF CL B DUE 03-10-2047 REG	1,208,000	4.81	3/10/2047	1,190,899
CITIGROUP COML MTG 3.571% DUE 02-10-2048	1,250,000	3.57	2/10/2048	1,188,548
CMO WFRBS COML MTG TR 2014-C22 MTG PASS THRU CTF CL B 4.371% DUE 09-15-2057 REG	1,232,000	4.37	9/15/2057	1,183,539
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2035	1,324,943	2.00	9/1/2035	1,171,144
GS MTG SECS TR 2021-GSA3 2.8712% 12-15-2054	1,500,000	2.87	12/15/2054	1,170,343
FNMA POOL #AS7026 4% 04-01-2046 BEO	1,224,471	4.00	4/1/2046	1,166,180
FNMA POOL #AB2761 3.5% DUE	1,238,901	3.50	8/15/2042	1,158,290
PVTPL CMO BANK 2021-BNK38 SER 21-BN38 CL AS 2.753% DUE 12-15-2064 REG	1,500,000	2.75	12/15/2064	1,157,736
FEDERAL HOME LN MTG CORP POOL #G08837 4.5% 09-01-2048 BEO	1,188,303	4.50	9/1/2048	1,151,021
CMO WELLS FARGO COML MTG TR SER 2016-LC24 CL AS 3.367% 10-15-2049	1,253,000	3.37	10/15/2049	1,127,745
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047	1,549,000	4.70	6/22/2047	1,116,568
GNMAII POOL #AB9917 4 DUE	1,155,497	4.00	11/20/2042	1,110,581
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG	1,500,000	1.98	9/8/2031	1,109,475
GNMAII POOL #MA5985 SER 2049 3.5% DUE 06-20-2049 REG	1,202,218	3.50	6/20/2049	1,102,359
METROPOLITAN TRANSN AUTH N Y REV 6.814% 11-15-2040 BEO TAXABLE	1,000,000	6.81	11/15/2040	1,097,976
MA ST SCH BLDG AUTH DEDICATED TAX BUILD AMER BDS-B 5.715 DUE 08-15-2039	1,000,000	5.72	8/15/2039	1,093,498
DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	1,500,000	3.04	5/28/2032	1,090,539
FEDERAL HOME LN MTG CORP SER 00K116 CL A2 07-25-2030	1,364,000	1.38	7/25/2030	1,087,966
AMPHENOL CORP 2.2% DUE	1,402,000	2.20	9/15/2031	1,087,603
FEDERAL HOME LN MTG CORP POOL #G08830 3.5% 08-01-2048 BEO	1,183,778	3.50	8/1/2048	1,084,611
FEDERAL NATL MTG ASSN GTD MTG POOL #AI9555 4% DUE 09-01-2041 BEO	1,122,647	4.00	9/1/2041	1,074,041

FNMA POOL #AC6093 4.5% 11-01-2039 BEO	1,088,690	4.50	11/1/2039	1,071,508
CONTL RES INC 4.5 DUE 04-15-2023	1,054,000	4.50	4/15/2023	1,070,620
FHLMC MULTICLASS SER K-1519 CL A2 1.98% DUE 12-25-2035 REG	1,440,000	2.01	12/25/2035	1,060,476
FNMA POOL #AH5859 4% DUE 02-01-2041 BEO	1,092,545	4.00	2/1/2041	1,045,118
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.572% 11-01-2038 BEO TAXABLE	1,000,000	5.57	11/1/2038	1,041,046
GNMA POOL #MA5264 4% 06-20-2048 BEO	1,093,661	4.00	6/20/2048	1,035,954
FEDERAL HOME LN MTG CORP POOL #ZI9755 4.5% 02-01-2040 BEO	1,041,067	4.50	2/1/2040	1,021,208
UNITED MEXICAN STATES TBOND 6.75% 27/09/2034	1,000,000	6.75	9/27/2034	1,011,553
FNMA POOL #AD7856 4.5% 06-01-2040 BEO	1,014,370	4.50	6/1/2040	997,671
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	1,563,000	3.75	8/15/2042	997,260
GRUPO TELEVISIA SAB	1,000,000	6.63	1/15/2040	995,424
FEDERAL NATL MTG ASSN GTD MTG POOL #AI5603 4.5% DUE 07-01-2041 BEO	1,009,287	4.50	7/1/2041	992,625
AMERICREDIT 1.49% DUE 09-18-2026	1,065,000	1.49	9/18/2026	990,982
FNMA POOL #932850 4% 12-01-2040 BEO	1,030,789	4.00	12/1/2040	986,056
FEDERAL HOME LN BKS 3.0% 07-08-2024	1,000,000	3.00	7/8/2024	984,651
CMO MORGAN STANLEY BK AMER MERRILL SER 2017-C34 CL A-3 3.276%11-15-2052	1,071,000	3.28	11/15/2052	981,518
TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG	1,000,000	4.63	9/15/2060	979,862
CMO WFRBS COML MTG TR 2014-C23 PTHRU CTF CL A-5 3.917 DUE 10-15-57 REG	1,000,000	3.92	10/15/2057	975,898
SANTANDER DR AUTO RECEIVABLES TR ASSET BACKED NT CL C .9% 06-15-2026	1,000,000	0.90	6/15/2026	974,711
CMO WFRBS COML MTG TR 2014-C21 3.678% DUE 08-15-2047 REG	1,000,000	3.68	8/15/2047	974,058
GNMA POOL #AA5391 3.5 DUE	1,004,739	3.50	6/15/2042	972,681
ROYAL BK CDA 4.24% DUE 08-03-2027	1,000,000	4.24	8/3/2027	961,277
CMO WELLS FARGO COML MTG SER 2015-LC22 CL A 3.839% 09-15-2058	1,000,000	3.84	9/15/2058	958,777
FHLMC MULTICLASS SER K120 CL A2 1.678% DUE 10-25-2030 REG	1,200,000	1.50	10/25/2030	958,371
JAPAN INTL COOPERATION AGY 3.375% DUE 06-12-2028 REG	1,000,000	3.38	6/12/2028	953,158
CMO BANC AMERICA COML MORTGAGE TRUST SER15- UBS7 CL A4 3.705% DUE 09-15-2048 REG	1,000,000	3.71	9/15/2048	951,983
CMO UBS COML MTG TR 2018-C12 MTG PASSTHRU CTF CL A-5 4.2962 08-15-2051	1,000,000	4.30	8/15/2051	944,831
UNITEDHEALTH GROUP INC 4.2%	1,000,000	4.20	5/15/2032	944,049
CITIGROUP COML MTG 3.372% DUE 10-10-2047	977,808	3.37	10/10/2047	942,568
ENBRIDGE INC SR NT 2.5% 02-14-2025	1,000,000	2.50	2/14/2025	942,503
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	940,000	0.00	12/31/2050	940,000
CMO GS MTG SECS TR 2019-GC40 2.971% DUE 07-10-2052 REG	970,000	2.97	7/10/2052	934,342
CMO JPMBB COML MTG SECS TR 2014-C24 COMLMGTG PASSTHRU CTF CL B DUE 11-15-2047 REG	1,000,000	4.12	11/15/2047	934,289
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	775,000	6.72	1/1/2049	932,199
CMO BANK 2018-BNK10 SER 2018-BN10 CL A5 3.688% 02-15-2061	1,000,000	3.69	2/15/2061	926,634
CITIGROUP COML MTG SER 2018-C5 CL AS 4.408% 06-10-2051	1,000,000	4.41	6/10/2051	924,901
CSAIL 2017-CX9 3.175% DUE 09-15-2050	1,000,000	3.18	9/15/2050	921,217
ONE GAS INC RT 4.25% DUE 09-01-2032	1,000,000	4.25	9/1/2032	918,954
MASSACHUSETTS EDL FING AUTH ED LN REV 3.702% 07-01-2023 BEO TAXABLE	915,000	3.70	7/1/2023	918,257
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL D 1.4% 04-15-2027	1,000,000	1.40	4/15/2027	913,249
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL C 1.01% DUE 01-19-2027 REG	1,000,000	1.01	1/19/2027	912,184
FORD CREDIT AUTO OWNER TRUST 2022-A SER 22-A CL B 1.91% DUE 07-15-2027 REG	1,000,000	1.91	7/15/2027	911,087
FREDDIE MAC FR RB5152 1.5% 04-01-2042	1,135,947	1.50	4/1/2042	909,466
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052	1,000,000	4.25	9/15/2052	904,311
BANCO SANTANDER SA FORMERLY BANCO SR NONPFD FIXED-FIXED RATE 4.175% 03-24-2028	1,000,000	4.18	3/24/2028	901,933
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE	1,000,000	4.35	6/1/2041	899,591
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	1,000,000	4.56	5/15/2053	899,146
FNMA POOL #735500 5.5% 05-01-2035 BEO	858,608	5.50	5/1/2035	889,937
CMO BANK SER 2019-BN17 CLS AS 3.976% 04-15-2052	1,000,000	3.98	4/15/2052	886,803
CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE	1,000,000	4.19	6/1/2037	886,096
PVTPL RGA GLOBAL FDG 2.0%	1,000,000	2.00	11/30/2026	879,961
CMO BANK SER 20-BN26 CL A4 03-15-2063	1,060,000	2.40	3/15/2063	875,471
FHLMC MULTICLASS 25/10/2030 1.606 10-25-2030	1,021,606	1.61	10/25/2030	869,126
CARVANA AUTO RECEIVABLES TR SER 21-P2 CL C 1.6% DUE 01-11-2027 REG	1,000,000	1.60	6/10/2027	869,114
NATIONAL FIN AUTH N H FED LEASE REV 3.3%04-01-2032 BEO TAXABLE	1,135,000	3.30	4/1/2032	867,716
FEDERAL HOME LN MTG CORP POOL #QC3136 1.5% 05-01-2046	1,121,933	1.50	5/1/2046	867,691
BENCHMARK 2021-B24 MTG TR MTG PASS THRU CTF CL A-SB 2.2559% 03-15-2054	1,000,000	2.26	3/15/2054	849,823
APPLE INC 1.2% DUE 02-08-2028 REG	1,000,000	1.20	2/8/2028	839,040
CAP 1 PRIME AUTO 1.63% DUE 08-15-2025	860,000	1.63	8/15/2025	838,441
GS MTG SECS TR 2020-GC47 COML MTG PASSTHRU CTF CL B 3.454532% 05-12-2053	1,000,000	3.45	5/12/2053	837,557
TBA COLLATERAL RECEIVABLE FROM WELLS FARGO	834,000	0.00	12/31/2050	834,000
LOS ANGELES CALIF CMNTY COLLEGE DIST 2.106% 08-01-2032 BEO TAXABLE	1,060,000	2.11	8/1/2032	833,573
FHLMC MULTICLASS SER K127 CL A2 2.053% 01-25-2031	1,000,000	2.11	1/25/2031	829,050
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	1,100,000	3.70	3/15/2052	828,056
FEDERAL HOME LN MTG CORP FHMS K131 A1 1.158% DUE 01-25-2031 BEO	981,254	1.16	1/25/2031	824,955
WI ST GEN FD ANNUAL APPR 5.7 DUE 05-01-2026 REG TAXABLE	765,000	5.70	5/1/2026	802,498
PANAMA(REP OF) 4.5% SNR 15/05/47 USD200000	1,100,000	4.50	5/15/2047	801,432
TBA COLLATERAL RECEIVABLE FROM CITIBANK	799,000	0.00	12/31/2050	799,000
MEXICO(UTD MEX ST) 5.75% SNR MTN 12/10/10 USD	1,000,000	5.75	10/12/2110	798,781
FEDERAL HOME LN MTG CORP POOL #A90316 4.5% 12-01-2039 BEO	806,840	4.50	12/1/2039	792,272
FNMA POOL #725423 5.5% DUE 05-01-2034 REG	760,734	5.50	5/1/2034	786,649
FNMA POOL #725705 5% 08-01-2034 BEO	776,569	5.00	8/1/2034	785,491
FNMA POOL #MA0706 4.5% 04-01-2031 BEO	806,794	4.50	4/1/2031	782,631
FNMA POOL #AC8518 5% 12-01-2039 BEO	769,287	5.00	12/1/2039	776,046
FNMA POOL #MA4539 1.5% 02-01-2042 BEO	972,347	1.50	2/1/2042	775,633
ALIBABA GROUP HLDG 2.125% DUE 02-09-2031	1,000,000	2.13	2/9/2031	772,639
CMO CITIGROUP COML MTG TR 2014-GC19 MTG CL A-3 3.753 DUE 03-10-2047 REG	780,208	3.75	3/10/2047	769,587
FANNIE MAE 01/01/2047 1.5% 01-01-2047	989,150	1.50	1/1/2047	767,221
T-MOBILE USA INC 2.25% 11-15-2031	1,000,000	2.25	11/15/2031	762,129
FNMA POOL #AD9187 4.5% 09-01-2040 BEO	772,321	4.50	9/1/2040	759,604
GLP CAPITAL LP/FIN II 3.25%	1,000,000	3.25	1/15/2032	758,610
BALL CORP FIXED 3.125% 09-15-2031	1,000,000	3.13	9/15/2031	755,131
FNMA POOL #AS6053 4% 10-01-2035 BEO	777,474	4.00	10/1/2035	744,352

WA GAS LT CO FIXED 3.65% DUE 09-15-2049	1,000,000	3.65	9/15/2049	735,380
FLAGSHIP CR AUTO 1.27% DUE 06-15-2027	795,000	1.27	6/15/2027	730,896
NORTH TEX TWY AUTH REV 3.011% 01-01-2043BEO TAXABLE	1,000,000	3.01	1/1/2043	730,530
EAST BAY CALIF MUN UTIL DIST WTR SYS REVS.874% 06-01-2040 BEO TAXABLE	650,000	5.87	6/1/2040	725,029
DALLAS FORT WORTH TEX INTL ARPT REV 2.843% 11-01-2046 BEO TAXABLE	1,000,000	2.84	11/1/2046	712,629
DT AUTO OWNER TR 2.29% DUE 11-17-2025	715,439	2.29	11/17/2025	712,518
FEDERAL HOME LN MTG CORP SER KO45 CL A2 3.023% DUE 01-25-2025	733,802	3.02	1/25/2025	709,986
FNMA POOL #AB9186 3% DUE 04-01-2043 BEO	779,919	3.00	4/1/2043	700,123
FEDERAL HOME LN MTG CORP POOL #2M8576 4%10-01-2048 BEO	732,166	4.00	10/1/2048	692,470
FNMA POOL #735141 5.5% 01-01-2035 BEO	665,926	5.50	1/1/2035	689,540
FNMA POOL #MA0667 4% 03-01-2031 BEO	717,826	4.00	3/1/2031	687,291
CAP 1 MULTI-ASSET 1.04% DUE 11-15-2026	735,000	1.04	11/15/2026	681,584
FNMA POOL #725773 5.5% 09-01-2034 BEO	649,933	5.50	9/1/2034	672,577
EXETER AUTOMOBILE 3.28% DUE 05-15-2025	659,557	3.28	5/15/2025	658,874
CMO JPMBB COML MTG SECS TR 2014-C26 CL AS 3.7996% DUE 01-15-2018 BEO	700,000	3.80	1/15/2048	658,572
GNMAII POOL #MA6283 SER 2049 3% DUE 11-20-2049 REG	727,674	3.00	11/20/2049	654,153
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	1,000,000	2.95	1/15/2052	653,424
FHLMC MULTICLASS SER K106 CLS A1 1.783 10-25-2029	729,334	1.78	10/25/2029	639,608
MERCK & CO INC 2.9% DUE	1,000,000	2.90	12/10/2061	635,408
FNMA POOL #CB0138 1.5% DUE 03-01-2051 REG	821,480	1.50	3/1/2051	631,994
FNMA POOL #AV0700 4% 12-01-2043 BEO	663,640	4.00	12/1/2043	630,515
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	1,000,000	2.60	6/1/2051	630,477
FNMA 1.5% DUE 12-01-2050	817,487	1.50	12/1/2050	629,332
FHLMC MULTICLASS TRANCHE 00744	649,000	3.33	8/25/2025	628,509
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,000,000	3.38	7/15/2051	622,922
UBS COML MTG TR SER 2018-C10 CLS A4 FLTG RT DUE 05-15-2051	649,000	4.31	5/15/2051	618,583
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL D 1.29% DUE 06-18-2027 REG	685,000	1.29	6/18/2027	617,483
FNMA 4% MBS 01/08/2049 USD'BO1351F' POOL#BO1351 4% DUE 08-01-2049 BEO	649,227	4.00	8/1/2049	613,970
FEDERAL HOME LN MTG CORP POOL #RB-5039 3.5% 03-01-2040	652,748	3.50	3/1/2040	606,336
FEDERAL HOME LN MTG CORP POOL #G01740 5.5% 12-01-2034 BEO	578,808	5.50	12/1/2034	599,697
ALIBABA GROUP HLDG 3.15% 09/02/2051	1,000,000	3.15	2/9/2051	589,355
CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL B 1.42% 08-10-2027	682,000	1.42	8/10/2027	583,291
CARVANA AUTO 1.98% DUE 02-10-2028	662,000	1.98	2/10/2028	570,722
FNMA POOL #725424 5.5% 04-01-2034 BEO	555,755	5.50	4/1/2034	566,573
BENCHMARK 2018-B3 3.848% DUE 04-10-2051	564,890	3.85	4/10/2051	563,108
CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057	660,000	2.73	2/15/2053	558,556
CITIBANK CC ISSU T 6.15% A/BKD NTS 15/6/39 USD	500,000	6.15	6/15/2039	557,976
DR AUTO 4.09% DUE 06-15-2026	551,232	4.09	6/15/2026	550,780
NORTH AMERN DEV BK NT 2.4% DUE	527,000	2.40	10/26/2022	532,081
PVTPPL HUNGARY REP 3.125% DUE	1,000,000	3.13	9/21/2051	529,434
FNMA POOL #555326 5.5% 04-01-2033 BEO	505,187	5.50	4/1/2033	520,200
FEDERAL HOME LN MTG CORP POOL #A13315 5%09-01-2033 BEO	506,516	5.00	9/1/2033	511,629
FHLMC MULTICLASS SR K 1521 CL A2 2.102% 08-25-2036	666,000	2.18	8/25/2036	495,706
CMO JPMBB COML MTG SECS TR 2014-C19 MTG CL A-4 3.9965 DUE 04-15-2047 REG	500,000	4.00	4/15/2047	492,758
DISCOVER CARD 1.03% DUE 09-15-2028	562,000	1.03	9/15/2028	489,694
KOREA ELEC PWR CORP 3.625% DUE	500,000	3.63	6/14/2025	487,573
CMO COMM 2014-UBS3 MTG TR COML MTG MTG CTF CL A-M 4.012 DUE 06-10-2047 REG	500,000	4.01	6/10/2047	485,518
PVTPPL KOREA ELEC PWR CORP 4.0% DUE 06-14-2027 BEO	500,000	4.00	6/14/2027	478,970
CFCRE 2017-C8 MTG 3.5719% DUE 06-15-2050	500,000	3.57	6/15/2050	464,077
FNMA POOL #255458 5.5% 11-01-2034 BEO	447,004	5.50	11/1/2034	462,947
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060	500,000	3.39	6/15/2060	460,107
COMMONWEALTH FING AUTH PA REV 4.014% 06-01-2033 BEO TAXABLE	500,000	4.01	6/1/2033	458,441
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	560,000	3.82	1/1/2048	453,888
CMO WFRBS COML MTG TR 2014-C24 MTG PASS THRU CTF CL A-S 3.931 DUE 11-15-2047 REG	470,000	3.93	11/15/2047	449,927
FORD CR AUTO OWNER 2.04% DUE 12-15-2026	460,000	2.04	12/15/2026	441,867
FNMA POOL #726211 5.5% 07-01-2033 BEO	427,409	5.50	7/1/2033	441,484
FNMA POOL #694729 5.5% 04-01-2033 BEO	428,324	5.50	4/1/2033	440,076
FNMA POOL #AA7681 4.5% 06-01-2039 BEO	448,030	4.50	6/1/2039	439,755
FNMA POOL #MA4605 1.5% 04-01-2042 BEO	543,403	1.50	4/1/2042	435,792
FNMA POOL #BK0484 2.5% 12-01-2049 BEO	512,296	2.50	12/1/2049	434,173
ONTARIO PROV CDA	500,000	2.00	10/2/2029	432,473
FNMA POOL #783016 5% 06-01-2034 BEO	427,169	5.00	6/1/2034	430,712
RIVERSIDE CNTY CALIF PENSION OBLIG 3.818% 02-15-2038 BEO TAXABLE	500,000	3.82	2/15/2038	430,213
ANHEUSER-BUSCH 4.6% DUE 04-15-2048	500,000	4.60	4/15/2048	424,688
UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047	500,000	3.60	4/1/2047	423,729
GNMA POOL #MA4961 3% 01-20-2048 BEO	470,177	3.00	1/20/2048	422,437
FNMA POOL #758850 5.5% DUE 12-01-2033 REG	405,845	5.50	12/1/2033	414,119
FNMA POOL #843492 6% 10-01-2035 BEO	381,037	6.00	10/1/2035	402,234
FEDERAL HOME LN MTG CORP POOL #A14518 5%10-01-2033 BEO	396,932	5.00	10/1/2033	399,861
FNMA POOL #AS2521 4.5% 05-01-2044 BEO	413,631	4.50	5/1/2044	398,641
FHLMC POOL ZS4777 3.5%	432,445	3.50	7/1/2048	395,739
FNMA POOL #BM3511 4.5% 02-01-2046 BEO	400,316	4.50	2/1/2046	393,719
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6154 4% 03-01-2042 BEO	409,190	4.00	3/1/2042	391,238
CALIFORNIA ST UNIV REV 2.897% 11-01-2051BEO TAXABLE	535,000	2.90	11/1/2051	373,998
FHLMC MULTICLASS TRANCHE 00345 2.57 07-25-2026	400,000	2.57	7/25/2026	373,646
FHLMC MULTICLASS TRANCHE 00658 2.797 12-25-2026	385,347	2.80	12/25/2026	371,145
NEW YORK ST DORM AUTH ST PERS INCOME MUNI 3.11% 02-15-2039	460,000	3.11	2/15/2039	369,772
FNMA POOL #995245 5% 01-01-2039 BEO	363,057	5.00	1/1/2039	362,081
FHLMC MULTICLASS SER K-1520 CL A2 2.578% 02-25-2036	455,000	2.44	2/25/2036	353,050
URUGUAY(REPUBLIC OF) GLOBAL 8.0% 11-18-2022	333,333	8.00	11/18/2022	346,025
VALE S.A. VAR DEB PERP BRLO.01 '6'	5,100,000	0.00	12/31/2049	344,158
FEDERAL HOME LN MTG CORP POOL #C01848 6%06-01-2034 BEO	312,558	6.00	6/1/2034	330,290
DT AUTO OWNER TR 4.19% DUE 07-15-2024	323,429	4.19	7/15/2024	324,153

FNMA POOL #721255 5.5% 07-01-2033 BEO	311,401	5.50	7/1/2033	320,401
CARMAX AUTO OWNER TR 2018-4 ASSET BACKED NT CL D 4.15% 04-15-2025	310,000	4.15	4/15/2025	310,387
GNMA POOL #389744 SER 2032 6% DUE 10-15-2032 REG	294,335	6.00	10/15/2032	306,900
BA CR CARD TR .44% DUE 09-15-2026	325,000	0.44	9/15/2026	305,392
FNMA POOL #889549 6% 06-01-2038 BEO	288,481	6.00	6/1/2038	305,367
FNMA POOL #780884 5% 05-01-2034 BEO	300,654	5.00	5/1/2034	304,187
FNMA POOL #867481 6% 07-01-2036 BEO	285,415	6.00	7/1/2036	301,419
GNMA POOL #MA3312 4.5% 12-20-2045 BEO	302,605	4.50	12/20/2045	300,905
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6542 4.5% 03-01-2045 BEO	305,888	4.50	3/1/2045	300,827
FEDERAL HOME LN MTG CORP POOL #G08081 6%09-01-2035 BEO	277,964	6.00	9/1/2035	293,746
FLAGSHIP CR AUTO 2.18% DUE 02-16-2027	305,000	2.18	2/16/2027	285,743
AMERICREDIT 3.62% DUE 03-18-2025	275,000	3.62	3/18/2025	271,646
FEDERAL HOME LN MTG CORP POOL #A17663 5%01-01-2034 BEO	275,434	5.00	1/1/2034	271,069
FORD CR FLOORPLAN MASTER OWNER TR A 1.32% DUE 09-15-2027 BEO	300,000	1.32	9/15/2027	265,872
FNMA POOL #MA4520 2% 01-01-2042 BEO	310,162	2.00	1/1/2042	260,130
GNMA POOL #781485 SER 2032 6% DUE 08-15-2032 REG	246,780	6.00	8/15/2032	259,508
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2048	261,389	4.50	12/1/2048	258,025
GNMA POOL #605813 5% 12-15-2034 BEO	246,836	5.00	12/15/2034	249,247
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE	225,000	6.56	12/15/2040	245,674
GNMA POOL #563660 SER 2032 6% DUE 10-15-2032 REG	229,773	6.00	10/15/2032	237,541
BENCHMARK 2018-B2 SER 2018-B2 CL A-2 3.6623% DUE 02-15-2051	235,670	3.66	2/15/2051	235,243
GNMA POOL #605654 SER 2034 6% DUE 08-15-2034 REG	213,384	6.00	8/15/2034	228,443
FEDERAL HOME LN MTG CORP POOL #G02264 6%07-01-2036 BEO	213,191	6.00	7/1/2036	225,300
FHLMC POOL #G08003 6 07-01-2034	212,906	6.00	7/1/2034	224,985
FNMA POOL #702000 5% 05-01-2033 BEO	222,101	5.00	5/1/2033	224,042
FNMA POOL #755600 5% 04-01-2034 BEO	214,267	5.00	4/1/2034	216,839
CA REP AUTO RECEIVABLES TR 2018-1 ASSET BACKED NT CL D 4.33% 04-15-2025	215,446	4.33	4/15/2025	215,884
FNMA POOL #696399 5.5% 03-01-2033 BEO	207,214	5.50	3/1/2033	208,495
FNMA POOL #735870 5% 08-01-2035 BEO	199,151	5.00	8/1/2035	201,332
FNMA POOL #826738 5% 08-01-2035 BEO	198,762	5.00	8/1/2035	201,144
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5887 4.5% 10-01-2044 BEO	204,433	4.50	10/1/2044	201,049
PETROLEOS MEXICANOS 2012-3 GTD NT RESTRTD 1.7 DUE 12-20-2022/12-20-2015	200,000	1.70	12/20/2022	199,808
AMERN CR ACCEP RECEIVABLES TR ASSET BACKED NT CL D 144A 1.77% 12-14-2026	210,000	1.77	12/14/2026	198,867
FNMA POOL #962074 6% 03-01-2038 BEO	186,672	6.00	3/1/2038	197,901
FNMA POOL #725221 5.5% 01-01-2034 BEO	186,660	5.50	1/1/2034	192,989
FEDERAL HOME LN MTG CORP POOL #C01622 5%09-01-2033 BEO	189,921	5.00	9/1/2033	191,890
FHLMC GOLD A11748 4.5 08-01-2033	186,654	4.50	8/1/2033	181,761
DR AUTO 4.3% DUE 04-15-2026	178,227	4.30	4/15/2026	178,697
FNMA POOL #826305 5% 07-01-2035 BEO	165,223	5.00	7/1/2035	167,216
GNMAII POOL #MA5192 SER 2048 4% DUE 05-01-2048 REG	173,920	4.00	5/20/2048	165,353
GNMA POOL #604549 5% 08-15-2033 BEO	157,772	5.00	8/15/2033	159,792
GM FINL AUTOMOBILE LEASING SER 20-3 CL D 1.71%02-20-2025 REG	160,000	1.71	2/20/2025	156,680
FNMA POOL #825966 5% 07-01-2035 BEO	150,211	5.00	7/1/2035	152,012
FNMA POOL #729333 5.5% 07-01-2033 BEO	148,103	5.50	7/1/2033	150,629
PVTPL CHESAPEAKE FDG II LLC SER 19-2A CL A1 1.95% DUE 09-15-2031	150,435	1.95	9/15/2031	150,459
EXETER AUTOMOBILE 1.73% DUE 07-15-2026	150,000	1.73	7/15/2026	145,106
FNMA POOL #797578 5.5% 06-01-2035 BEO	141,061	5.50	6/1/2035	143,982
FNMA POOL #888637 6% 09-01-2037 BEO	136,099	6.00	9/1/2037	143,676
HYUNDAI AUTO RECEIVABLES TR 2020-B ASSETBACKED NT CL C 1.6% 12-15-2026	150,000	1.60	12/15/2026	140,963
FLAGSHIP CR AUTO 4.23% DUE 09-16-2024	137,335	4.23	9/16/2024	137,152
DRIVE AUTO RECEIVABLES TR 2019-2 CL D 3.69% 08-17-2026	136,571	3.69	8/17/2026	135,839
GM FINL CONSUMER AUTOMOBILE RECEIVABLES CL A-4 3.25% 04-17-2028	140,000	3.25	4/17/2028	133,945
GNMA POOL #BB9817 4% 08-20-2047 BEO	138,666	4.00	8/20/2047	131,771
FNMA POOL #683387 5.5 02-01-2033 BEO	127,065	5.50	2/1/2033	130,945
FEDERAL HOME LN MTG CORP POOL #G08257 6%03-01-2038 BEO	116,599	6.00	3/1/2038	123,509
SANTANDER CNSMR 3.71% DUE 02-17-2026	120,000	3.71	2/17/2026	118,842
CMO JPMBB COML MTG SECS TR 2014-C21 COML CTF CL A-5 3.7748 DUE 08-15-2047 REG	120,000	3.77	8/15/2047	117,427
EXETER AUTOMOBILE 4.35% DUE 06-17-2024	116,903	4.35	6/17/2024	117,162
FNMA POOL #809261 5.5% 01-01-2035 BEO	109,473	5.50	1/1/2035	111,762
GNMAII POOL #MA3175 SER 2045 4.5% DUE 10-20-2045 REG	109,658	4.50	10/20/2045	107,933
ESC LANDSBANKI ISLANDS ESCROW	1,000,000	0.00		107,500
PVTPL AMERICAN CR ACCEP RECEIVABLES SER 20-1 C L C 2.19% 03-13-2026	100,107	2.19	3/13/2026	100,150
GLS AUTO 4.57% DUE 04-15-2026	100,000	4.57	4/15/2026	98,946
PSNH FDG LLC SER 18-1 CL A2 0.0% 08-01-2028	100,000	3.51	8/1/2028	96,831
GNMA POOL #BT0809 3% 03-15-2050 BEO	107,819	3.00	3/15/2050	95,528
PVTPL CPS AUTO TRUST SER 18-C CL D 4.4% 06-17-2024	94,846	4.40	6/17/2024	95,054
EXETER AUTOMOBILE 2.73% DUE 12-15-2025	95,000	2.73	12/15/2025	93,641
FEDERAL HOME LN MTG CORP POOL #C78238 5.5% 04-01-2033 BEO	88,580	5.50	4/1/2033	91,373
FNMA POOL #FS0222 1.5% 01-01-2042 BEO	94,990	1.50	1/1/2042	76,097
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6997 4.5% 11-01-2042 BEO	76,784	4.50	11/1/2042	75,515
GM FINL CNSMR .58% DUE 01-16-2026	80,000	0.58	1/16/2026	75,320
AMERICREDIT 2.74% DUE 04-18-2025	75,000	2.74	4/18/2025	74,406
FHLMC MULTICLASS 1.907% SER K-1518 CL A2 12-31-2049	100,000	1.86	10/25/2035	72,689
GNMAII POOL #MA5709 3.5% DUE 01-20-2049 REG	65,896	3.50	1/20/2049	61,022
SANTANDER RETAIL 2.08% DUE 03-20-2024	60,000	2.08	3/20/2024	59,441
FHLMC MULTICLASS TRANCHE 00780 3.794% DUE 01-25-2034	60,000	3.79	1/25/2034	55,389
FHLMC MULTICLASS TRANCHE 00171	55,000	3.12	10/25/2031	49,530
GNMA POOL #BB9814 4% 08-20-2047 BEO	28,179	4.00	8/20/2047	26,787
GNMA POOL #BB9835 4% 08-20-2047 BEO	20,731	4.00	8/20/2047	19,718
CARMAX AUTO OWNER TR 2021-2 ASSET BACKEDNT CL C 1.34% 02-16-2027	15,000	1.34	2/16/2027	13,651
BMKAUPTHING BANK HF	1,550,000	0.00	12/31/2040	3,875
KAUPTHING BANK HF 0% CNV SNR 18/01/2031 GBP1	4,274	0.00	1/18/2031	1,837
US AIRWAYS GROUP INC PFD SER A NEW	408	0.00		408

DEFAULTED KAUPTHING BANK 0.0% DUE 12-31-2040	120,000	0.00	12/31/2040	300
FNMA POOL #AS1845 4.5% 02-01-2044 BEO	84	4.50	2/1/2044	82
FNMA POOL #481473 6% DUE 02-01-2029 REG	11	0.00	2/1/2029	11
FEDERAL HOME LN MTG CORP POOL #G18708 4%09-01-2033 BEO	8	4.00	9/1/2033	8
Grand Total	12,301,197,574			10,806,472,806

Holdings are unaudited and preliminary