

FIXED INCOME

as of September 30, 2023



Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA POOL #MA5166 6% 10-01-2053 BEO	375,000,000	6.00	10/1/2053	372,018,860
FNMA 30 YEARS SINGLE FAMILY MORTGAGE 0% 30 YEARS SETTLES DECEMBER	270,000,000	0.00		266,414,063
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	255,000,000	3.88	2/15/2043	223,164,844
UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025	157,065,000	5.00	8/31/2025	157,393,208
UNITED STATES TREAS NTS 4.0%	160,000,000	4.00	7/31/2030	155,185,870
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	137,610,000	3.88	8/15/2033	130,686,497
UNITED STATES TREAS NTS	139,000,000	2.88	12/31/2028	122,252,305
UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030	120,000,000	4.13	8/31/2030	116,882,967
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	170,000,000	1.88	2/15/2041	110,061,718
USA TREASURY BDS 2.5% BDS 15/02/2046 USD100	162,000,000	2.50	2/15/2046	109,223,438
UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	120,000,000	0.50	2/28/2026	108,086,951
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	125,000,000	1.25	6/30/2028	107,431,640
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030	110,000,000	3.75	5/31/2030	105,806,250
FHLMC SR K-159 CL A2 VAR	107,500,000	4.50	7/25/2033	101,429,334
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7706 3% 11-20-2051	117,327,270	3.00	11/20/2051	99,822,441
UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028	100,434,000	4.13	7/31/2028	98,955,123
UNITED STATES OF AMER TREAS NOTES 3.375% DUE 01-31-2028	98,000,000	3.50	1/31/2028	94,093,482
UTD STATES OF AMER 3.875% 3.875% 15/05/2043	85,000,000	3.88	5/15/2043	75,132,031
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES OCTOBER	75,000,000	0.00		70,757,813
UNITED STS TREAS NTS .875%	75,000,000	0.88	6/30/2026	67,646,484
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	67,561,268
FEDERAL HOME LN MTG CORP POOL #SD8156 2.5% DUE 07-01-2051 BEO	84,250,824	2.50	7/1/2051	67,285,644
FEDERAL HOME LN MTG CORP SER 00K157 CL A2 4.2% 05-25-2033	72,800,000	4.20	5/25/2033	67,203,189
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	66,000,000	3.88	11/30/2029	64,109,375
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028	65,000,000	3.50	4/30/2028	62,898,981
GNMA II JUMBOS 5.0% MAT 30 YEARS SETTLES OCTOBER	65,000,000	0.00		61,592,578
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	58,756,004
FNMA POOL #MA4355 2% 06-01-2051 BEO	76,395,346	2.00	6/1/2051	58,493,144
FANNIE MAE FN BU1450 2% 01-01-2052	75,522,764	2.00	1/1/2052	57,788,954
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	75,000,000	3.13	8/15/2044	57,597,656
GNMAII POOL #MA7367 SER 2051 2.5% DUE 05-20-2051 REG	69,961,997	2.50	5/20/2051	57,418,762
UNITED STATES OF AMER TREAS NOTES DTD 07/31/2023 4.75% 07-31-2025	55,000,000	4.75	7/31/2025	55,067,816
UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026	55,000,000	4.00	2/15/2026	54,112,695
GNMA II JUMBOS 4 30 YEARS SETTLES OCT	60,000,000	0.00		54,053,906
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO	67,689,188	2.00	12/1/2051	51,720,958
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	60,000,000	0.75	1/31/2028	50,948,030
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	60,000,000	1.00	7/31/2028	50,712,738
UNITED STATES OF AMER TREAS NOTES 4.125%04-30-2025	50,000,000	3.88	4/30/2025	49,787,959
UNITED STATES TREAS NTS 4.5%	50,000,000	4.38	8/15/2026	49,652,344
GNMA II JUMBOS 30 YEARS GOLD SINGLE FAMILY 6 30 YEARS SETTLES OCT	50,000,000	0.00	10/15/2053	49,542,969
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028	50,000,000	4.00	6/30/2028	49,166,016
UNITED STATES OF AMER TREAS NOTES 3.875%06-30-2030	50,000,000	3.75	6/30/2030	47,925,781
FEDERAL HOME LN MTG CORP POOL# SD2344 5.0% 02-01-2053	48,386,133	5.00	2/1/2053	46,154,347
UNITED STATES OF AMER TREAS NOTES 0.375% 11-30-2025	50,000,000	0.38	11/30/2025	45,365,235
UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO	50,000,000	1.25	11/30/2026	45,071,614
UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	50,000,000	0.75	5/31/2026	45,029,297
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	45,000,000	3.63	5/31/2028	43,673,438
GNMA POOL #786529 4.5% 11-20-2052 BEO	45,426,476	4.50	11/20/2052	42,480,161
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	45,000,000	3.25	6/30/2029	42,183,985
FEDERAL NATIONAL MORTGAGE ASSOC 4% 07-01-2052	46,588,588	4.00	7/1/2052	41,668,621
GNMAII POOL #MA7589 2.5% 09-20-2051	49,826,150	2.50	9/20/2051	40,851,812
UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026	40,000,000	4.63	3/15/2026	39,798,111
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2037	45,283,262	2.00	2/1/2037	38,921,338
UNITED STS TREAS NTS	45,000,000	0.50	10/31/2027	38,285,211
USA TREASURY NTS 3.5% NTS 31/01/2030 USD1000	40,000,000	3.50	1/31/2030	37,724,253
FNMA POOL #MA4236 1.5% 01-01-2051 BEO	52,197,045	1.50	1/1/2051	37,619,516
FHLMC MULTICLASS 4.05% 25/7/2033 4.05 07-25-2033	41,000,000	4.05	7/25/2033	37,351,562
FANNIE MAE FN CB2586 2% 01-01-2037	40,791,627	2.00	1/1/2037	35,313,496
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2051	43,817,663	2.50	12/1/2051	35,202,704
UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	35,000,000	3.88	12/31/2027	34,260,352
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-01-2051	42,614,869	2.50	12/1/2051	34,017,000
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES NOVEMBER	35,000,000	0.00		33,814,648
UNITED STATES OF AMER TREAS BONDS 3.5% 02-15-2053	40,000,000	3.63	2/15/2053	33,262,500
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052	38,911,486	2.50	1/1/2052	31,081,157
FNMA POOL #BK8506 2% 12-01-2050 BEO	40,341,357	2.00	12/1/2050	30,938,570
FNMA SINGLE FAMILY MORTGAGE 6.5% 30 YEARS SETTLES DECEMBER	30,000,000	0.00		30,089,063
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2050	37,365,828	2.50	12/1/2050	29,970,888
UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD	35,000,000	1.13	8/31/2028	29,673,077
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG	35,000,000	3.38	8/15/2042	28,505,860
FNMA POOL #FS1633 2.5% 02-01-2052 BEO	34,751,604	2.50	2/1/2052	27,735,381
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	30,000,000	2.75	5/31/2029	27,453,125
BANK AMER CORP FIXED 3.824% 01-20-2028	29,285,000	3.82	1/20/2028	27,412,978
FNMA POOL #FS0713 4.5% 03-01-2050 BEO	28,597,162	4.50	3/1/2050	26,863,857
FNMA 3% DUE 07-01-2050	31,955,815	3.00	7/1/2050	26,711,023
UNITED STATES TREAS BDS 2% 11-15-2041	40,000,000	2.00	11/15/2041	26,257,812

FNMA POOL #SD1684 4.5% 09-01-2052	27,955,855	4.50	9/1/2052	25,802,609
UNITED STATES TREAS BDS	35,000,000	2.25	11/15/2040	25,689,453
UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025	25,000,000	0.00	9/30/2025	24,983,564
FNMA POOL #FM2715 3% 03-01-2050 BEO	29,531,657	3.00	3/1/2050	24,736,673
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	30,000,000	3.25	5/15/2042	24,271,875
FEDERAL HOME LN MTG CORP POOL# RA8695 5.5% 04-01-2053	24,848,834	5.50	4/1/2053	24,138,796
UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030	25,000,000	3.63	3/31/2030	24,034,180
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030	25,000,000	3.50	4/30/2030	23,761,252
FHLMC POOL #RA7214 2.5% 04-01-2047	29,308,664	2.50	4/1/2047	23,675,373
FNMA POOL #FS3689 5.5% 01-01-2053 BEO	24,062,311	5.50	1/1/2053	23,493,649
FEDERAL HOME LN MTG CORP POOL SD2184 6.0% DUE 01-01-2053	23,537,609	6.00	1/1/2053	23,378,365
FNMA POOL #FM5410 2% 12-01-2050 BEO	30,300,040	2.00	12/1/2050	23,158,594
FNMA 2.5% DUE 04-01-2051	28,745,838	2.50	4/1/2051	22,994,497
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES OCTOBER	25,000,000	0.00		22,953,125
UNITED STS TREAS NTS .25% DUE 08-31-2025 REG	25,000,000	0.25	8/31/2025	22,816,675
GNMAII POOL #MA7767 SER 2051 2.5% 12-20-2051	27,728,101	2.50	12/20/2051	22,733,621
UNITED STATES TREAS NTS 2.375% 03-31-2029	25,000,000	2.38	3/31/2029	22,554,688
UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	25,000,000	0.88	9/30/2026	22,417,969
JPMORGAN CHASE & CO 2.301%	23,000,000	2.30	10/15/2025	22,303,012
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	25,780,000	3.63	5/15/2053	21,695,481
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	25,000,000	1.38	10/31/2028	21,472,019
FNMA POOL #FS0365 2.5% 01-01-2052 BEO	26,651,582	2.50	1/1/2052	21,330,287
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8266 3.5% 09-20-2052	23,789,918	3.50	9/20/2052	20,909,250
FNMA POOL #MA4437 2% 10-01-2051 BEO	26,695,402	2.00	10/1/2051	20,413,947
GNMAII POOL #MA7535 3.0% 08-20-2051	23,872,936	3.00	8/20/2051	20,352,851
FNMA POOL #MA4728 3.5% 09-01-2042 BEO	22,910,228	3.50	9/1/2042	20,124,364
PFIZER INVESTMENT ENTER 5.3%	21,200,000	5.30	5/19/2053	20,107,125
FNMA POOL #MA4632 3% 06-01-2042 BEO	23,114,437	3.00	6/1/2042	19,626,547
FANNIE MAE BV4258 2% 02-01-2052	25,045,194	2.00	2/1/2052	19,273,782
COMCAST CORP NEW 2.887% 11-01-2051 BEO	31,600,000	2.89	11/1/2051	18,999,961
FEDERAL HOME LN MTG CORP POOL# SD2399 6.0% 02-01-2053	18,642,210	6.00	2/1/2053	18,730,014
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029	20,000,000	2.88	4/30/2029	18,503,906
GNMA II JUMBOS 4.5% 30 YEARS SETTLES OCTOBER	20,000,000	0.00		18,475,781
USA TREASURY NTS 1.375% NTS 31/08/26 USD1000	20,000,000	1.38	8/31/2026	18,168,759
APPLE INC 2.65% SNR 11/05/50 USD1000	29,100,000	2.65	5/11/2050	18,119,479
WELLS FARGO & COMPANY 2.164%	19,129,000	2.16	2/11/2026	18,113,678
UNITED STATES TREAS NTS DTD 6/30/2023 4.625%06-30-2025	18,000,000	4.63	6/30/2025	18,054,141
FNMA POOL #FS1681 2% 03-01-2047 BEO	23,267,774	2.00	3/1/2047	17,947,589
FNMA POOL #MA4361 2.5% 06-01-2036 BEO	20,160,503	2.50	6/1/2036	17,844,990
UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026	20,000,000	0.75	8/31/2026	17,822,519
T-MOBILE USA INC 3.5% 04-15-2025	18,000,000	3.50	4/15/2025	17,657,530
HCA INC SR SECD NT 3.375% 03-15-2029	20,000,000	3.38	3/15/2029	17,551,113
CITIGROUP INC 3.106%-FRN SNR 08/04/26 USD	18,000,000	3.11	4/8/2026	17,444,779
FNMA POOL #FM8021 3% 07-01-2051 BEO	20,975,715	3.00	7/1/2051	17,409,167
FANNIE MAE 01/05/2051 2.5% 05-01-2051	21,532,304	2.50	5/1/2051	17,364,976
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	20,000,000	1.75	1/31/2029	17,343,954
UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO	20,000,000	1.25	4/30/2028	17,322,690
FNMA POOL #MA4279 2% 03-01-2036 BEO	19,942,545	2.00	3/1/2036	17,172,892
FHLMC POOL #RB5137 1.5% 12-01-2041	22,162,015	1.50	12/1/2041	17,130,148
FEDERAL HOME LN MTG CORP POOL #RB-5134 1.5% 10-01-2041	21,847,110	1.50	11/1/2041	16,886,772
CVS HEALTH CORP 5.05% DUE 03-25-2048	20,300,000	5.05	3/25/2048	16,880,531
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	21,010,553	2.50	5/1/2051	16,803,545
MATTEL INC 3.75% DUE 04-01-2029	18,533,000	3.75	4/1/2029	16,477,370
FEDERAL HOME LN MTG CORP POOL #SD2181 5.5% DUE 01-01-2053	16,843,303	5.50	1/1/2053	16,358,152
FEDERAL HOME LN MTG CORP 2.5% 08-01-2051	19,883,879	2.50	8/1/2051	15,864,827
SPRINT CAP CORP 6.875% DUE 11-15-2028	14,970,000	6.88	11/15/2028	15,842,402
FREDDIE MAC FR SD1696 2% 04-01-2047	20,160,766	2.00	4/1/2047	15,532,601
FNMA 3% 07-01-2050	18,532,998	3.00	7/1/2050	15,410,345
FNMA POOL #FS1542 3% 04-01-2042 BEO	18,004,633	3.00	4/1/2042	15,344,520
FED HOME LN MTG 2.5% DUE 09-01-2050	18,846,469	2.50	9/1/2050	15,112,045
PVPL NETFLIX INC FIXED 5.375%	15,000,000	5.38	11/15/2029	14,871,675
FIFTH 3RD BANCORP FLTG RT 6.361% DUE 10-27-2028	14,500,000	6.36	10/27/2028	14,763,855
FEDERAL HOME LN MTG CORP POOL #QD4873 2.5% DUE 01-01-2052 REG	18,201,537	2.50	1/1/2052	14,560,950
FNMA POOL #FS0149 1.5% 12-01-2036 BEO	17,306,637	1.50	12/1/2036	14,537,820
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7420 3.5% 06-20-2051	16,324,788	3.50	6/20/2051	14,430,995
MORGAN STANLEY SR NT FXD/FLTG 2.63% 02-18-2026	15,000,000	2.63	2/18/2026	14,323,467
UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	25,000,000	1.13	8/15/2040	14,246,094
FHLMC UMBS 30Y FIXED 2.5% 06-01-2051	17,634,303	2.50	6/1/2051	14,188,523
JPMORGAN CHASE & CO 4.005%-FRN SNR 23/04/29 USD	15,000,000	4.01	4/23/2029	14,085,584
WELLS FARGO & CO 3.196%	15,000,000	3.20	6/17/2027	14,066,461
FNMA POOL #FM4532 3% 09-01-2050 BEO	16,729,172	3.00	9/1/2050	13,988,789
CHARTER COMMMS OPER 5.75% GTD 01/04/2048 USD	16,680,000	5.75	4/1/2048	13,795,255
CITIGROUP INC 2.572% DUE 06-03-2031	17,000,000	2.57	6/3/2031	13,698,032
UNITED STATES OF AMER TREAS NOTES DTD 09/30/2020 .25% 09-30-2025	15,000,000	0.25	9/30/2025	13,668,750
FNMA POOL #MA4473 1.5% 11-01-2041 BEO	17,564,473	1.50	11/1/2041	13,579,071
FNMA POOL #FM9704 2% 12-01-2051 BEO	17,728,025	2.00	12/1/2051	13,563,612
T MOBILE USA INC 3.875% GTD SNR 15/04/30USD	15,000,000	3.88	4/15/2030	13,556,368
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	15,000,000	4.00	11/15/2042	13,538,672
UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029	15,000,000	2.63	7/31/2029	13,523,667
HF SINCLAIR HF SINCLAIR CORPORATIONS .875% DUE 04-01-2026	13,165,000	5.88	4/1/2026	13,509,138
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	15,100,000	4.90	2/1/2046	13,280,950
GNMAII POOL #MA7590 SER 2051 3% DUE 09-20-2051 REG	15,551,954	3.00	9/20/2051	13,260,105
JPMORGAN CHASE & CO FLTG 29/01/2027	13,500,000	3.96	1/29/2027	12,994,433

FNMA POOL #MA4154 1.5% DUE 10-01-2035 BEO	15,387,197	1.50	10/1/2035	12,921,415
FNMA POOL #FM2398 3% 06-01-2033 BEO	13,826,790	3.00	6/1/2033	12,915,995
FNMA POOL #FM7685 3% 06-01-2051 BEO	15,494,478	3.00	6/1/2051	12,893,787
FANNIE MAE CB2580 1.5% 01-01-2037	15,051,345	1.50	1/1/2037	12,617,018
FNMA POOL #MA4305 2% 04-01-2051 BEO	16,369,460	2.00	4/1/2051	12,503,339
GENERAL MOTORS FINANCIAL 3.1%	16,000,000	3.10	1/12/2032	12,486,738
FNMA POOL #CA8527 2.5% DUE 12-01-2050 REG	15,423,276	2.50	12/1/2050	12,370,445
FNMA POOL #FM7982 2.5% 07-01-2051 BEO	15,452,119	2.50	7/1/2051	12,349,146
FREDDIE MAC FR QD9465 3% 04-01-2052	14,717,477	3.00	4/1/2052	12,264,621
UTD STATES OF AMER TREAS 1.375% 15/08/2050	25,000,000	1.38	8/15/2050	12,242,188
FNMA POOL #CA3470 3.5% DUE 05-01-2049 REG	13,894,336	3.50	5/1/2049	12,199,340
FNMA POOL #FM4517 2% 10-01-2035 BEO	13,852,053	2.00	10/1/2035	11,981,303
FED HOME LN MTG 2.4% DUE 12-25-2031	13,933,714	2.40	12/25/2031	11,851,979
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 01-01-2041	15,275,523	1.50	1/1/2041	11,846,716
BOEING CO FIXED 2.196% DUE 02-04-2026	12,850,000	2.20	2/4/2026	11,842,367
HYUNDAI AUTO RECEIVABLES TRUST SER 22-C CL A4 5.52% DUE 10-16-2028	11,500,000	5.52	10/16/2028	11,522,188
MORGAN STANLEY 2.239%	15,000,000	2.24	7/21/2032	11,369,663
AT&T INC 3.5% DUE 06-01-2041	16,000,000	3.50	6/1/2041	11,301,021
FEDERAL HOME LN MTG CORP POOL #QC2508 2.5% DUE 06-01-2051	14,077,438	2.50	6/1/2051	11,262,839
GNMAII POOL #MA7987 2.5% DUE 04-20-2052 REG	13,542,882	2.50	4/20/2052	11,099,071
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	10,775,000	5.18	4/1/2030	10,922,564
BOEING CO 3.25% BDS 01/03/28 USD2000	12,105,000	3.25	3/1/2028	10,909,362
BANK AMER CORP 3.705% BNDS	11,633,000	3.71	4/24/2028	10,900,679
JPMORGAN CHASE & CO 3.702%-FRN SNR 06/05/30 USD	12,000,000	3.70	5/6/2030	10,880,263
FNMA POOL #MA4356 2.5% 06-01-2051 BEO	13,618,900	2.50	6/1/2051	10,875,058
CHARTER 4.908% DUE 07-23-2025	11,000,000	4.91	7/23/2025	10,849,903
FNMA POOL #BK8166 2% 10-01-2035 BEO	12,415,884	2.00	10/1/2035	10,737,535
AMERICAN EXPRESS CO 5.625%	11,000,000	5.63	7/28/2034	10,489,661
AMAZON COM INC NT 2.875% 05-12-2041	14,300,000	2.88	5/12/2041	10,261,745
INTL BK FOR RECON 3.875% 3.875% 14/02/2030	10,500,000	3.88	2/14/2030	10,033,175
FNMA POOL #FS1390 2.5% 12-01-2051 BEO	12,459,361	2.50	12/1/2051	9,958,757
FNMA POOL #MA4586 2% 04-01-2042 BEO	12,439,684	2.00	4/1/2042	9,941,655
TEXAS NAT GAS SECURITIZATION FIN CORP REO.0% SER 23-1 CL A1 04-01-2035	10,000,000	5.10	4/1/2035	9,847,229
GM FINANCIAL SECURITIZED TERM SER 23-1 CL A3 4.66% DUE 02-16-2028	10,000,000	4.66	2/16/2028	9,836,863
FNMA POOL #MA4387 2% 07-01-2041 BEO	12,183,245	2.00	7/1/2041	9,816,114
GOLDMAN SACHS GROUP INC 1.431%	11,000,000	1.43	3/9/2027	9,802,366
BANK OF AMERICA CORP 1.734% 07-22-2027	11,000,000	1.73	7/22/2027	9,783,781
UNITED STATES TREAS BDS 4.5% 08-15-2043	10,390,000	4.38	8/15/2043	9,750,366
ENTERGY LA LLC 1.6% DUE 12-15-2030	12,848,000	1.60	12/15/2030	9,734,617
DUKE ENERGY IND 4.9 DUE 07-15-2043	11,206,000	4.90	7/15/2043	9,731,572
FNMA POOL #MA4366 2.5% 06-01-2041 BEO	11,724,836	2.50	6/1/2041	9,703,234
BOEING CO 2.7% SNR 01/02/2027 USD2000	10,645,000	2.70	2/1/2027	9,685,733
UNITED STATES TREAS NTS 3.625%	10,000,000	3.88	12/31/2029	9,676,172
USA TREASURY NTS 2.125% NTS 15/05/25 USD100	10,000,000	2.13	5/15/2025	9,604,297
PROGRESSIVE CORP 3.2% DUE 03-26-2030	11,000,000	3.20	3/26/2030	9,575,783
FEDERAL NATIONAL MORTGAGE ASSOC 3% 07-01-2035	10,515,115	3.00	7/1/2035	9,566,884
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	13,000,000	3.19	11/15/2036	9,489,211
FNMA POOL #BP1334 3% DUE 03-01-2050 BEO	11,228,828	3.00	3/1/2050	9,430,159
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	15,000,000	1.75	8/15/2041	9,373,828
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	12,600,000	3.14	11/15/2035	9,334,531
PHILLIPS 66 CO 3.75%	9,952,000	3.75	3/1/2028	9,270,589
BHP BILLITON FIN USA LTD 5.25%	9,400,000	5.25	9/8/2030	9,210,723
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	12,000,000	1.68	10/30/2030	9,207,970
RTX CORPORATION	12,000,000	2.38	3/15/2032	9,203,067
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	10,550,000	4.75	5/15/2052	9,183,334
WARNERMEDIA HOLDIN 5.141% GTD SNR 15/03/52 USD	12,150,000	5.14	3/15/2052	9,053,682
INTERNATIONAL BK FOR RECON & DEV NT .65% DUE 02-10-2026 REG	10,000,000	0.65	2/10/2026	9,010,335
FEDERAL HOME LN MTG CORP POOL #RA-1942 3% 12-01-2049	10,660,070	3.00	12/1/2049	8,934,127
BOEING CO FIXED 5.805% DUE 05-01-2050	9,600,000	5.81	5/1/2050	8,923,146
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	12,000,000	5.13	7/1/2049	8,899,679
PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE 10-15-2041 BEO	10,000,000	5.13	10/15/2041	8,891,569
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	9,700,000	4.90	4/1/2044	8,819,874
USA TREASURY BDS 3.75% SNR 15/08/2041 USD100	10,000,000	3.75	8/15/2041	8,701,953
UNITED STATES TREAS BDS 1.125%	15,000,000	1.13	5/15/2040	8,673,047
FNMA POOL #FM3492 3.5% 02-01-2035 USD	9,208,569	3.50	2/1/2035	8,668,251
FANNIE MAE FN BR7826 3% 04-01-2051	10,315,230	3.00	4/1/2051	8,596,784
WELLS FARGO & CO 2.406%-FRN SNR 30/10/25USD	8,871,000	2.41	10/30/2025	8,590,060
FNMA POOL #BO9030 3% DUE 02-01-2050 BEO	10,097,747	3.00	2/1/2050	8,480,719
ORACLE CORP 4.125% DUE 05-15-2045	11,400,000	4.13	5/15/2045	8,440,365
FNMA POOL #FM5430 4.5% 06-01-2048 BEO	8,954,982	4.50	6/1/2048	8,415,802
FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2042	9,775,296	3.00	4/1/2042	8,306,863
DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO	8,171,000	5.88	6/15/2028	8,283,954
GNMAII POOL #MA8199M 3.5% DUE 08-20-2052REG	9,345,342	3.50	8/20/2052	8,213,735
FNMA 2% 02-01-2047	10,646,955	2.00	2/1/2047	8,203,409
AT&T INC 3.65% DUE 06-01-2051	12,430,000	3.65	6/1/2051	8,164,782
CARDINAL HLTH INC 4.5% DUE 11-15-2044	10,450,000	4.50	11/15/2044	8,156,831
CDN NAT RES LTD 5.85% DUE 02-01-2035	8,600,000	5.85	2/1/2035	8,151,494
CMO BBCMS MTG TR 2023-C20 SER 23-C20 CL AS VAR RT 07-15-2056	8,290,000	5.58	7/15/2056	8,131,062
BROADCOM INC FIXED 4.15% DUE 11-15-2030	9,000,000	4.15	11/15/2030	8,111,655
EUROPEAN INVT BK 3.625% 07-15-2030	8,500,000	3.63	7/15/2030	8,014,776
FNMA POOL #FM3237 3.5% DUE 05-01-2050 BEO	9,081,501	3.50	5/1/2050	7,952,440
SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030	8,000,000	5.71	1/13/2030	7,925,410
OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026	8,000,000	5.55	3/15/2026	7,912,857

FNMA POOL #CB3204 2.5% DUE 03-01-2037	8,912,647	2.50	3/1/2037	7,892,421
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	10,000,000	3.13	2/15/2043	7,780,469
PFIZER INVESTMENT ENTER 4.75%	8,000,000	4.75	5/19/2033	7,700,557
WELLS FARGO & CO 5.389%-FRN SNR 24/04/34USD	8,000,000	5.39	4/24/2034	7,666,076
AT&T INC 5.4%	8,080,000	5.40	2/15/2034	7,616,574
UNITED STATES TREAS BDS 3% DUE	10,000,000	3.00	11/15/2044	7,576,172
BRITISH COLUMBIA PROV CDA 4.2%	8,000,000	4.20	7/6/2033	7,569,848
HEALTHPEAK PPTYS INC 5.25% DUE	8,000,000	5.25	12/15/2032	7,563,334
FNMA POOL #MA4046 3% 06-01-2040 BEO	8,704,504	3.00	6/1/2040	7,544,408
UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	10,000,000	3.00	11/15/2045	7,508,984
FNMA POOL #FS0316 1.5% 11-01-2041 BEO	9,685,084	1.50	11/1/2041	7,487,521
FNMA POOL #MA4500 1.5% 12-01-2041 BEO	9,621,690	1.50	12/1/2041	7,438,432
FNMA POOL #CB2819 2.5% DUE	8,928,005	2.50	10/1/2041	7,410,554
EQUINOR ASA FIXED 1.75% DUE 01-22-2026	8,000,000	1.75	1/22/2026	7,409,879
FREDDIE MAC FR QD6642 2% 02-01-2047	9,602,314	2.00	2/1/2047	7,398,045
FNMA POOL #AS8522 3% 12-01-2046 BEO	8,697,904	3.00	12/1/2046	7,364,900
NORDIC INVEST BANK 0.375% SNR MTN 11/09/25 USD	8,000,000	0.38	9/11/2025	7,301,653
GNMA POOL #MA5817 4% 03-20-2049 BEO	7,981,005	4.00	3/20/2049	7,299,570
FNMA POOL #B03176 4% DUE 10-01-2049 BEO	8,062,380	4.00	10/1/2049	7,299,309
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.125 DUE 09-13-2028REG	8,600,000	1.13	9/13/2028	7,246,978
BANK OF AMERICA CORP 1.922%	9,500,000	1.92	10/24/2031	7,246,247
FNMA POOL #FS1967 1% 03-01-2037 BEO	8,850,993	1.00	3/1/2037	7,205,741
UNITED MEXICAN STATES 6.338% DUE 05-04-2053	7,624,000	6.34	5/4/2053	7,141,920
BOEING CO 3.9% 05-01-2049	10,000,000	3.90	5/1/2049	7,134,437
FEDERAL HOME LN MTG CORP DTD 10/27/2020 .65% 10-27-2025	7,800,000	0.65	10/27/2025	7,124,214
CHARTER 5.375% 05-01-2047	9,000,000	5.38	5/1/2047	7,058,021
FEDERAL HOME LOAN BANKS 4.625%	7,000,000	4.63	6/6/2025	7,039,619
BANK MONTREAL QUE 5.3% 06-05-2026	7,000,000	5.30	6/5/2026	7,024,315
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	7,000,000	5.10	11/21/2027	7,016,284
FNMA POOL #BH9277 3.5% 02-01-2048 BEO	7,921,420	3.50	2/1/2048	6,957,439
PVTP REGAL REXNORD CORP 6.4% DUE 04-15-2033	7,000,000	6.40	4/15/2033	6,948,094
FMC CORP 5.15% 05-18-2026	7,000,000	5.15	5/18/2026	6,932,964
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	6,590,769	6.73	4/1/2035	6,928,034
GLOBAL PMTS INC 4.15% DUE 08-15-2049	10,000,000	4.15	8/15/2049	6,918,978
WELLS FARGO & COMPANY 5.574%	7,000,000	5.57	7/25/2029	6,899,591
FEDERAL HOME LN MTG CORP 4.05% DUE 08-28-2025	7,000,000	4.05	8/28/2025	6,865,538
DUKE ENERGY IND LL 3.75% 1MTG 15/05/46 USD1000	9,472,000	3.75	5/15/2046	6,818,323
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027	7,000,000	5.00	7/9/2027	6,802,979
SIMON PPTY GROUP L P 2.25% DUE	9,000,000	2.25	1/15/2032	6,795,940
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	10,000,000	2.50	5/15/2046	6,791,797
FNMA POOL #B08988 3% DUE 02-01-2050 BEO	8,044,698	3.00	2/1/2050	6,788,271
FNMA POOL #MA3283 3% 02-01-2033 BEO	7,254,078	3.00	2/1/2033	6,760,090
FHLMC POOL #ZN4495 4% DUE 12-01-2048 REG	7,399,023	4.00	12/1/2048	6,724,400
WELLS FARGO & COMPANY 5.557%	7,000,000	5.56	7/25/2034	6,698,417
ORACLE CORP 3.8% 11-15-2037	8,600,000	3.80	11/15/2037	6,684,405
PHILIP MORRIS INTL INC 5.375%	7,000,000	5.38	2/15/2033	6,681,889
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO	7,298,718	4.00	12/1/2047	6,661,989
AT&T INC 3.8% 01/12/2057	10,292,000	3.80	12/1/2057	6,649,544
MORGAN STANLEY MTN 1.512% DUE 07-20-2027	7,500,000	1.51	7/20/2027	6,648,984
KRAFT HEINZ FOODS 5.2% GTD SNR	7,500,000	5.20	7/15/2045	6,634,443
INTEL CORP 5.82%	7,000,000	5.70	2/10/2053	6,619,560
ENTERGY MISSISSIPPI LLC 5.0% 09-01-2033	7,000,000	5.00	9/1/2033	6,606,262
EXETER AUTOMOBILE 1.96% DUE 01-17-2028	7,040,000	1.96	1/17/2028	6,587,416
DOLLAR GENERAL CORP 5.45%	7,000,000	5.45	7/5/2033	6,584,569
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00082 .875 DUE 04-03-2025	7,000,000	0.88	4/3/2025	6,579,175
FNMA POOL #MA4364 2% 06-01-2041 BEO	8,153,806	2.00	6/1/2041	6,575,556
MORGAN STANLEY 2.484%	9,000,000	2.48	9/16/2036	6,546,177
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD .625% DUE 04-22-2025 REG	7,000,000	0.63	4/22/2025	6,524,589
KREDITANST FUR WIE 4.125% GTD SNR 15/07/33 USD	6,800,000	4.13	7/15/2033	6,520,283
OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG	6,400,000	6.63	9/1/2030	6,518,580
FEDERAL HOME LN MTG CORP SER 00K158 CL A1 4.05% 03-25-2033	6,996,204	4.05	3/25/2033	6,449,660
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2051	8,439,471	2.00	11/1/2051	6,445,004
HUNTINGTON INGALLS INDS INC SR NT 2.043%08-16-2028	7,600,000	2.04	8/16/2028	6,403,174
FNMA POOL #BT4671 2.5% DUE	7,993,193	2.50	8/1/2051	6,371,345
NTT FIN CORP 1.162% 04-03-2026	7,000,000	1.16	4/3/2026	6,323,097
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	9,745,000	4.00	12/1/2046	6,305,060
SUNOCO LOGISTICS 5.3% DUE 04-01-2044	7,500,000	5.30	4/1/2044	6,301,533
ASIAN INFRASTRUCTURE INVT BK .5% DUE 01-27-2026 BEO	7,000,000	0.50	1/27/2026	6,291,073
CORPORACION ANDINA DE FOMENTO 2.25% 02-08-2027	7,000,000	2.25	2/8/2027	6,259,477
MITSUBISHI UFJ FINL GROUP INC SR CALL FXD TO FXD RESET 2.341% 01-19-2028	7,000,000	2.34	1/19/2028	6,259,249
OCCIDENTAL PETE FIXED 6.375% DUE 09-01-2028	6,174,000	6.38	9/1/2028	6,251,416
GOLDMAN SACHS 1.948% 21/10/2027	7,000,000	1.95	10/21/2027	6,240,895
GS MTG SECS TR 3.0479% DUE 11-10-2052	7,242,000	3.05	11/10/2052	6,208,135
APPLE INC 2.7% 08-05-2051	10,000,000	2.70	8/5/2051	6,130,308
WELLS FARGO COML MTG TR SER 2015-C27 CL A-5 3.451% 2-15-2048	6,323,000	3.45	2/15/2048	6,050,617
FEDERAL HOME LN MTG CORP POOL #3137FR2951.228% 10-25-2029 BEO	6,880,777	1.23	10/25/2029	6,030,798
UNITEDHEALTH GRP 3.95% SNR 15/10/42 USD1000	7,424,000	3.95	10/15/2042	5,980,800
TRANSATLANTIC HLDGS INC	5,000,000	8.00	11/30/2039	5,979,602
JPMORGAN CHASE & CO 3.782%	6,370,000	3.78	2/1/2028	5,972,284
VIATRIS INC SR NT 3.85% 06-22-2040	9,000,000	3.85	6/22/2040	5,956,261
PHILIP MORRIS INTL INC 4.875% 02-13-2026	6,000,000	4.88	2/13/2026	5,939,647
PVTP MARS INC DEL 4.55% DUE	6,000,000	4.55	4/20/2028	5,934,491
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00093 1.125 DUE 07-20-2028	7,000,000	1.13	7/20/2028	5,930,668

EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030	6,000,000	5.50	7/1/2030	5,897,177
FNMA 4.125% 08-28-2025	6,000,000	4.13	8/28/2025	5,878,774
BLUE OWL CAP CORP 3.4% DUE 07-15-2026	6,500,000	3.40	7/15/2026	5,873,897
FNMA POOL #MA4209 1.5% 12-01-2050 BEO	8,149,737	1.50	12/1/2050	5,873,720
ORACLE CORP 3.6% DUE 04-01-2040 REG	7,900,000	3.60	4/1/2040	5,849,502
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	9,000,000	2.68	6/19/2041	5,830,970
VERIZON COMMUN 3.4% SNR 22/03/2041 USD1000	8,100,000	3.40	3/22/2041	5,748,476
FNMA POOL #MA4261 2% 02-01-2036 BEO	6,665,099	2.00	2/1/2036	5,739,645
ASIAN DEVELOPMENT BANK BANK .625% 10-08-2024	6,000,000	0.63	10/8/2024	5,728,482
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 06-01-2051	7,153,061	2.50	6/1/2051	5,722,637
FNMA POOL #FM4190 3% DUE 04-01-2033 BEO	5,981,924	3.00	4/1/2033	5,719,776
PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026	5,500,000	7.88	10/15/2026	5,719,323
WELLS FARGO & CO MEDIUM TERM SR NTS 2.188% 04-30-2026	6,000,000	2.19	4/30/2026	5,688,301
HCA INC 5.375% DUE 09-01-2026	5,727,000	5.38	9/1/2026	5,645,000
BOEING CO 2.75% DUE 02-01-2026	6,000,000	2.75	2/1/2026	5,631,116
FEDERAL HOME LN MTG CORP POOL #RB-5141 2% DUE 01-01-2042 REG	6,989,641	2.00	1/1/2042	5,594,508
FEDERAL HOME LN MTG CORP POOL #ZA5289 3.5% 03-01-2048 BEO	6,365,380	3.50	3/1/2048	5,590,053
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	7,250,000	2.36	3/15/2032	5,538,485
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	7,000,000	4.15	3/15/2043	5,538,303
BANK OF AMERICA CORPORATION 2.651% 03-11-2032	7,000,000	2.65	3/11/2032	5,518,557
FHLMC MULTICLASS FEDERAL HOME LN MTG CORP TRANCHE 00815 0.0% DUE 12-31-2049	6,042,475	2.19	7/25/2029	5,474,098
FNMA POOL #AS5564 3.5% 08-01-2045 BEO	6,200,300	3.50	8/1/2045	5,465,376
FNMA POOL #MA4606 2% 05-01-2042 BEO	6,822,643	2.00	5/1/2042	5,452,567
FNMA POOL #FM5246 4% 11-01-2050 BEO	5,886,559	4.00	11/1/2050	5,376,766
GNMAII POOL #MA3736 SER 2046 3.5% DUE 06-20-2046 REG	5,980,348	3.50	6/20/2046	5,350,734
TORONTO-DOMINION BANK 4.693%	5,500,000	4.69	9/15/2027	5,300,027
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	6,000,000	4.63	5/15/2044	5,237,310
FEDERAL HOME LN MTG CORP POOL #ZM4227 3.5% 09-01-2047 BEO	5,932,212	3.50	9/1/2047	5,209,684
FNMA POOL #MA3384 4% 06-01-2048 BEO	5,715,912	4.00	6/1/2048	5,200,434
ARCELORMITTAL 6.55% DUE 11-29-2027 BEO	5,000,000	6.55	11/29/2027	5,182,218
JAPAN BK INT COOP 2.125% GTD SNR 16/02/29 USD	6,000,000	2.13	2/16/2029	5,173,233
SPRINT CORP FIXED 7.625% DUE 03-01-2026	5,000,000	7.63	3/1/2026	5,169,079
EBAY INC 5.95% DUE 11-22-2027	5,000,000	5.95	11/22/2027	5,153,255
HP ENTERPRISE CO 5.9% 10-01-2024	5,000,000	5.90	10/1/2024	5,150,829
APPALACHIAN PWR CO 6.375% DUE 04-01-2036	5,000,000	6.38	4/1/2036	5,147,869
CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	5,000,000	6.15	11/15/2052	5,147,432
CITIGROUP INC FIXED 2.666% DUE	6,300,000	2.67	1/29/2031	5,137,853
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 1.23% DUE 10-01-2025	5,677,000	1.23	10/1/2025	5,123,575
FNMA POOL #CA5585 4.5% DUE 04-01-2050 BEO	5,479,773	4.50	4/1/2050	5,117,040
FEDERAL HOME LN MTG CORP POOL #V82759 3.5% 11-01-2046	5,785,322	3.50	11/1/2046	5,116,117
EBAY INC 5.9% DUE 11-22-2025	5,000,000	5.90	11/22/2025	5,114,095
HCA INC. 5.25% GTD 15/06/2049 USD	6,100,000	5.25	6/15/2049	5,104,908
WESTPAC BKG CORP 5.457% DUE 11-18-2027	5,000,000	5.46	11/18/2027	5,103,917
GNMA POOL #MA4510 3.5% 06-20-2047 BEO	5,708,805	3.50	6/20/2047	5,084,310
ARCELORMITTAL 6.8% DUE	5,000,000	6.80	11/29/2032	5,080,285
FEDERAL HOME LN MTG CORP POOL #RB0763 2.0% 01-01-2042	6,341,393	2.00	1/1/2042	5,070,926
LOUISIANA LOC GOVT ENVIRONMENTAL FACS & MUNI 5.081% DUE 06-01-2031	5,000,000	5.08	6/1/2031	5,051,406
FIFTH THIRD BANK 5.852% DUE 10-27-2025 BEO	5,000,000	5.85	10/27/2025	5,043,197
FANNIE MAE POOL FN BW6312 5.50% 5.5% 08-01-2052	5,163,018	5.50	8/1/2052	5,036,569
FEDERAL HOME LOAN MORTGAGE CORP DTD 8/23/2023 5.85% 08-23-2027	5,000,000	5.85	8/23/2027	5,029,614
DIAMONDBACK ENER I 4.4% GTD SNR 24/03/2051 USD	6,816,000	4.40	3/24/2051	5,028,952
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-13-2028	5,000,000	5.80	7/13/2028	5,027,728
GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026	5,000,000	5.40	4/6/2026	5,027,121
CORPORACIN ANDINA DE FOMENTO 5.25% DUE 11-21-2025 REG	5,000,000	5.25	11/21/2025	5,026,791
SANTANDER UK GROUP HOLDINGS PLC 6.534% DUE 01-10-2029	5,000,000	6.53	1/10/2029	5,026,313
SCHWAB CHARLES CORP NEW 5.875%	5,000,000	5.88	8/24/2026	5,013,067
WEC ENERGY GROUP INC 5.6% 09-12-2026	5,000,000	5.60	9/12/2026	5,013,023
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025	5,000,000	5.75	9/1/2025	5,008,861
BANK OF AMERICA NA 5.526% 08-18-2026	5,000,000	5.53	8/18/2026	5,008,021
WELLS FARGO BK N A 5.45% DUE 08-07-2026	5,000,000	5.45	8/7/2026	5,005,023
CITIBANK N A 5.803% 09-29-2028	5,000,000	5.80	9/29/2028	5,001,510
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKENTRY 5.15% 09-08-2026	5,000,000	5.15	9/8/2026	4,999,806
PVTPL UBS GROUP AG 6.327% 12-22-2027	5,000,000	6.33	12/22/2027	4,999,000
CANADIAN IMPERIAL BK COMM TORONTO BRH 5.926% 10-02-2026	5,000,000	0.00	10/2/2026	4,998,801
DTE ELEC CO 5.2% DUE 04-01-2033	5,000,000	5.20	4/1/2033	4,998,177
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS BOOK ENTRY 5.2% 07-20-2026	5,000,000	5.20	7/20/2026	4,996,323
HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025	5,000,000	5.70	11/18/2025	4,991,538
GNMA POOL #MA4262 3.5% 02-20-2047 BEO	5,598,672	3.50	2/20/2047	4,989,823
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028	5,000,000	4.95	7/14/2028	4,983,405
PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO	5,000,000	6.05	2/15/2026	4,982,071
FEDERAL HOME LN MTG CORP TRANCHE # TR 00702 RT 4.0% DUE 11-25-2024	5,000,000	4.00	11/25/2024	4,981,091
AMERN EXPRESS CO FLTG RT 5.389% DUE 07-28-2027	5,000,000	5.39	7/28/2027	4,976,419
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL NT 4.625% DUE 08-07-2026 REG	5,000,000	4.63	8/7/2026	4,972,608
CDN IMPERIAL BK COMM TORONTO BRH 6.092% 10-03-2033	5,000,000	0.00	10/3/2033	4,966,817
BRIXMOR OPER 2.5% DUE 08-16-2031	6,535,000	2.50	8/16/2031	4,961,052
BAT INTL FINANCE PLC 5.931%	5,000,000	5.93	2/2/2029	4,956,285
BANK NOVA SCOTIA B C 5.25%	5,000,000	5.25	6/12/2028	4,947,523
PVTPL FIVE CORNERS FUNDING TRUST 5.791% DUE 02-15-2033	5,000,000	5.79	2/15/2033	4,941,557
PLAINS ALL AMERN 3.6% DUE 11-01-2024	5,000,000	3.60	11/1/2024	4,938,712
TORONTO DOMINION BANK 5.156%	5,000,000	5.16	1/10/2028	4,937,401
INTER-AMER DEV BK 2% SNR MTN 02/06/26 USD1000	5,295,000	2.00	6/2/2026	4,935,435
DUKE ENERGY CORP NEW 5.75%	5,000,000	5.75	9/15/2033	4,929,519
CONSUMERS ENERGY CO 4.9%	5,000,000	4.90	2/15/2029	4,926,614

DTE ENERGY CO 4.875% 06-01-2028	5,000,000	4.88	6/1/2028	4,925,645
MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029	5,000,000	5.16	4/20/2029	4,924,312
AMERN EXPRESS CO FLTG RT 5.282% DUE 07-27-2029	5,000,000	5.28	7/27/2029	4,920,147
BANK OF NOVA SCOTIA 4.75% DUE 02-02-2026	5,000,000	4.75	2/2/2026	4,918,783
LENNOX INTL INC 5.5%	5,000,000	5.50	9/15/2028	4,918,490
REINSURANCE GROUP AMER INC 6.0% 09-15-2033	5,000,000	6.00	9/15/2033	4,917,444
HUNTINGTON INGALLS INDS INC 3.844% 05-01-2025	5,000,000	3.84	5/1/2025	4,908,714
DEVELOPMENT BK JAPAN INC 4.375% 09-22-2025	5,000,000	4.38	9/22/2025	4,903,894
PFIZER INC 4.45%	5,000,000	4.45	5/19/2028	4,901,578
GLOBAL PMTS INC FIXED 2.9% DUE	5,900,000	2.90	5/15/2030	4,901,139
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 4.87% 09-28-2026	5,000,000	4.87	9/28/2026	4,899,823
CITIGROUP INC 6.174%	5,000,000	6.17	5/25/2034	4,885,303
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030	5,000,000	4.70	6/10/2030	4,881,393
PVTPL CDP FINL INC NT 4.25%	5,000,000	4.25	7/25/2028	4,875,865
SUMITOMO MITSUI FINL GROUP INC 5.808% 09-14-2033	5,000,000	5.81	9/14/2033	4,870,791
PVTPL REGAL REKNORD CORP 6.3% DUE 02-15-2030/01-24-2023	5,000,000	6.30	2/15/2030	4,869,236
BANK OF AMERICA CORPORATION MTN 3.384% DUE 04-02-2026	5,000,000	3.38	4/2/2026	4,869,138
DUKE ENERGY CORP NEW 6.1%	5,000,000	6.10	9/15/2053	4,867,579
FNMA POOL # CA3641 4.0%	5,368,755	4.00	6/1/2049	4,865,095
NATWEST GROUP PLC 5.808% DUE 09-13-2029	5,000,000	5.81	9/13/2029	4,864,026
CIGNA GROUP 5.4% DUE 03-15-2033	5,000,000	5.40	3/15/2033	4,858,813
BARCLAYS PLC FIXED 6.224% 05-09-2033	5,000,000	6.22	5/9/2034	4,858,334
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027	5,000,000	4.65	6/15/2027	4,853,734
GNMA POOL #704624 4.5% 07-15-2039 BEO	5,007,120	4.50	7/15/2039	4,851,534
DISCOVERY COMMUNICATIONS 4.95 DUE 05-15-2042	6,325,000	4.95	5/15/2042	4,851,166
NASDAQ INC 5.55%	5,000,000	5.55	2/15/2034	4,844,104
PNC FINANCIAL SERVICES 5.939% 08-18-2034	5,000,000	5.94	8/18/2034	4,838,752
GLOBAL PMTS INC 4.95% DUE 08-15-2027	5,000,000	4.95	8/15/2027	4,836,211
WARNERMEDIA HLDGS INC SR NT NC1 3.788% 03-15-2025	5,000,000	3.79	3/15/2025	4,836,090
WARNERMEDIA HLDGS INC SR NT 3.638% 03-15-2025	5,000,000	3.64	3/15/2025	4,829,945
VIRGINIA ELEC & PWR CO 5.3%	5,000,000	5.30	8/15/2033	4,825,750
GNMAII POOL #MA6340 4.0% 12-20-2049	5,276,657	4.00	12/20/2049	4,825,653
HSBC HOLDINGS PLC 6.332%	5,000,000	6.33	3/9/2044	4,819,460
FEDERAL HOME LN MTG CORP POOL #Q53670 3.5% 01-01-2048 BEO	5,474,299	3.50	1/1/2048	4,814,310
INTUIT INC 5.5%	5,000,000	5.50	9/15/2053	4,808,471
T-MOBILE USA INC 2.55% 02-15-2031	6,000,000	2.55	2/15/2031	4,793,380
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTRN CORP 5.048% 12-01-2034	4,800,000	5.05	12/1/2034	4,792,735
UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027	5,000,000	3.25	6/30/2027	4,791,211
INTL BK RECON & DEVELOP 3.5% DUE 07-12-2028	5,000,000	3.50	7/12/2028	4,775,130
ZIMMER BIOMET HOLDINGS INC 1.45% 11-22-2024	5,000,000	1.45	11/22/2024	4,774,044
PVTPL FIVE CORNERS FUNDING TRUST 5.997% DUE 02-15-2053	5,000,000	6.00	2/15/2053	4,773,626
JPMORGAN CHASE & CO SR NT FIXED/FLTG 2.595% 02-24-2026	5,000,000	2.60	2/24/2026	4,773,126
FED HOME LN MTG 4% DUE 04-01-2050	5,277,146	4.00	4/1/2050	4,772,424
BANK 2022-BNK43 4.399% DUE 08-15-2055	5,329,000	4.40	8/15/2055	4,772,119
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033	5,000,000	5.35	5/15/2033	4,763,179
UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG	5,000,000	1.50	2/15/2025	4,758,984
PVTPL DEVELOPMENT BK JAPAN INC 1.75% 02-18-2025	5,000,000	1.75	2/18/2025	4,749,274
BK NOVA SCOTIA B C 4.85% 01/02/2030	5,000,000	4.85	2/1/2030	4,747,999
COLUMBIA PIPELN 5.8% DUE 06-01-2045	5,250,000	5.80	6/1/2045	4,745,255
ASIAN INFRASTRUCTURE INVT BK NT .5% 10-30-2024	5,000,000	0.50	10/30/2024	4,738,101
SONOCO PRODS CO NT 1.8% 02-01-2025	5,000,000	1.80	2/1/2025	4,730,728
AUTOZONE INC 5.2% 08-01-2033	5,000,000	5.20	8/1/2033	4,729,795
JAPAN INTERNATIONAL 3.25% GTD SNR 25/05/27 USD	5,000,000	3.25	5/25/2027	4,729,218
HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034	5,000,000	4.50	1/15/2034	4,726,101
EL PASO PIPELN 4.7% DUE 11-01-2042	5,939,000	4.70	11/1/2042	4,722,903
GNMA POOL #MA4380 2.5% 04-20-2047 BEO	5,652,310	2.50	4/20/2047	4,716,198
DISCOVERY COMM LLC 5.3% GTD SNR 15/05/2049 USD	6,000,000	5.30	5/15/2049	4,713,662
GNMA POOL #MA4836 3% 11-20-2047 BEO	5,455,283	3.00	11/20/2047	4,698,275
FHLB .6 02-24-2025	5,000,000	0.60	2/24/2025	4,672,628
JAPAN BK INTL COOPERATION GTD 2.875% DUE 06-01-2027 REG	5,000,000	2.88	6/1/2027	4,668,031
AMGEN INC 4.05% DUE 08-18-2029	5,000,000	4.05	8/18/2029	4,664,711
FEDERAL FARM CR BKS CONS SYSTEMWIDE .45% 04-07-2025	5,000,000	0.45	4/7/2025	4,648,165
FNMA POOL #FM1577 3.5% 09-01-2034 BEO	4,935,924	3.50	9/1/2034	4,646,125
FNMA POOL #MA3183 4% 11-01-2047 BEO	5,092,386	4.00	11/1/2047	4,645,375
GNMAII POOL #MA4004 SER 2046 3.5% DUE 10-20-2046 REG	5,188,900	3.50	10/20/2046	4,627,124
FNMA POOL #FS0275 2% 01-01-2047 BEO	5,999,554	2.00	1/1/2047	4,624,066
WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	5,000,000	3.76	3/15/2027	4,623,825
UNION ELEC CO 5.45%	5,000,000	5.45	3/15/2053	4,623,002
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	5,000,000	4.70	2/1/2036	4,620,997
ISRAEL(STATE OF) 2.75% SNR 03/07/2030 USD	5,400,000	2.75	7/3/2030	4,619,912
NORFOLK SOUTHN 5.35% 01/08/2054	5,000,000	5.35	8/1/2054	4,610,631
FNMA POOL #CA1532 3.5% DUE 04-01-2048	5,223,996	3.50	4/1/2048	4,607,556
INTER-AMERICAN DEVEL BK 12/04/2033 3.5% 04-12-2033	5,000,000	3.50	4/12/2033	4,604,333
FEDERAL HOME LN MTG CORP POOL #Q51774 3.5% 10-01-2047 BEO	5,219,057	3.50	10/1/2047	4,600,732
FEDERAL FARM CREDIT BANK 3.8% DUE 04-05-2032 REG	5,000,000	3.80	4/5/2032	4,591,269
PVTPL SAUDI ARABIAN OIL CO FIXED 3.5% 04-16-2029	5,000,000	3.50	4/16/2029	4,578,927
AMERICAN EXPRESS CR ACCOUNT MASTER TR 2022-3 ASSET BACKED CL A 3.385% 08-16-2027	4,700,000	3.75	8/15/2027	4,556,729
FREDDIE MAC FR RB5187 3.5% 10-01-2042	5,180,171	3.50	10/1/2042	4,549,343
GOLDMAN SACHS GROUP INC 2.65% 10-21-2032	5,800,000	2.65	10/21/2032	4,544,716
UNION ELEC CO 3.25% DUE 10-01-2049	7,000,000	3.25	10/1/2049	4,541,425
UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026	5,000,000	0.75	3/31/2026	4,540,234
FNMA .65% DUE 12-10-2025 REG	5,000,000	0.65	12/10/2025	4,535,348
FHLMC 0.7% 23/12/2025 .7	5,000,000	0.70	12/23/2025	4,533,565

BK OF AMERICA CORP 3.419%-FRN SNR 20/12/28 USD	5,000,000	3.42	12/20/2028	4,532,729
FNMA DTD 12/17/2020 .65% 12-17-2025	5,000,000	0.65	12/17/2025	4,531,129
FHLB 0.6% 15/12/2025 .6	5,000,000	0.60	12/15/2025	4,526,470
FEDERAL HOME LN MTG CORP POOL #3137FWHE31.177% 07-25-2034 BEO	5,958,764	1.18	7/25/2034	4,521,997
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 1.54% DUE 11-30-2026 REG	5,000,000	1.54	11/30/2026	4,508,716
PVTPL GUARDIAN LIFE GLOBAL FDG .875% DUE 12-10-2025 BEO	5,000,000	0.88	12/10/2025	4,501,496
PVTPL METROPOLIS TOKYO BD 1.125% 05-20-2026	5,000,000	1.13	5/20/2026	4,493,564
FNMA POOL #FM7707 3.5% 05-01-2048 BEO	5,095,221	3.50	5/1/2048	4,483,720
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029	5,000,000	4.05	3/15/2029	4,463,159
TORONTO-DOMINION BANK TRANCHE # TR 005561.2% 06-03-2026	5,000,000	1.20	6/3/2026	4,453,160
BERRY GLOBAL INC 1.57% DUE 01-15-2026	4,900,000	1.57	1/15/2026	4,445,374
BOEING CO 3.45% 11-01-2028	4,850,000	3.45	11/1/2028	4,442,557
INTERNATIONAL FIN CORP .75% DUE 10-08-2026	5,000,000	0.75	10/8/2026	4,442,237
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	6,500,000	2.70	7/15/2041	4,438,461
AMGEN INC 4.4% SNR 01/05/2045 USD	5,469,000	4.40	5/1/2045	4,432,798
FEDERAL HOME LN MTG CORP DTD 10/27/2020 .8% 10-27-2026	5,000,000	0.80	10/27/2026	4,411,395
FEDERAL HOME LN MTG CORP DTD 10/28/2020 .8% 10-28-2026	5,000,000	0.80	10/28/2026	4,410,803
SUMITOMO MITSUI FINL GROUP INC 1.402% 09-17-2026	5,000,000	1.40	9/17/2026	4,399,632
PVTPL SEALED AIR CORP 1.573% 10-15-2026	5,000,000	1.57	10/15/2026	4,388,695
UNITED MEXICAN STATES 4.28%	5,900,000	4.28	8/14/2041	4,381,978
INTERNATIONAL FIN CORP 3.625% DUE 09-15-2025 REG	4,500,000	3.63	9/15/2025	4,380,156
PVTPL VAR ENERGI ASA 7.5% DUE	4,175,000	7.50	1/15/2028	4,349,650
BLACKSTONE PVT CR 2.625% DUE 12-15-2026	5,000,000	2.63	12/15/2026	4,342,090
FNMA POOL #AS5909 3.5% 10-01-2045 BEO	4,924,037	3.50	10/1/2045	4,338,777
FHLMC MULTICLASS SER K143 CL A1 2.711% 10-25-2031	4,959,143	2.71	4/25/2055	4,329,881
EMERSON ELECTRIC CO NT 2% 12-21-2028	5,000,000	2.00	12/21/2028	4,296,448
AMGEN INC 5.75% DUE 03-02-2063	4,600,000	5.75	3/2/2063	4,263,757
AT&T INC 4.5% DUE 05-15-2035	4,900,000	4.50	5/15/2035	4,262,270
FNMA POOL #BM5569 4% 11-01-2048 BEO	4,688,820	4.00	11/1/2048	4,261,597
NEW YORK ST URBAN DEV CORP REV 3.9% 03-15-2033 BEO TAXABLE	4,715,000	3.90	3/15/2033	4,261,443
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	5,000,000	5.40	10/1/2047	4,258,006
FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2042	5,344,948	2.00	5/1/2042	4,252,399
GULF PWR CO 3.3% DUE 05-30-2027	4,500,000	3.30	5/30/2027	4,223,759
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	5,000,000	5.85	8/15/2045	4,178,211
PG&E WILDFIRE 3.594% DUE 06-01-2032	4,406,450	3.59	6/1/2032	4,157,778
DTE ELEC CO GEN & REF MTG BD SER 2022 3% 03-01-2032	5,000,000	3.00	3/1/2032	4,149,461
FHLMC MULTICLASS SER K106 CLS A1 1.783 10-25-2029	4,734,707	1.78	10/25/2029	4,147,750
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	6,000,000	3.10	5/7/2041	4,145,685
SANTANDER DR AUTO 1.67% DUE 10-15-2027	4,465,000	1.67	10/15/2027	4,143,480
FNMA POOL #BO2969 3.5%	4,694,745	3.50	9/1/2049	4,122,029
FNMA POOL #AS2352 4% 05-01-2039 BEO	4,429,242	4.00	5/1/2039	4,069,996
FNMA POOL #MA2920 3% 03-01-2047 BEO	4,806,399	3.00	3/1/2047	4,069,020
PACIFICORP 2.7% DUE 09-15-2030	4,969,000	2.70	9/15/2030	4,061,643
FEDERAL HOME LN MTG CORP 0.892% 25/07/2030 .892% DUE 07-25-2030 BEO	4,799,109	0.89	7/25/2030	4,041,792
PATTERSON-UTI ENERGY INC 7.15%	4,000,000	7.15	10/1/2033	4,027,876
QATAR PETE BD 144A 2.25% 07-12-2031	5,000,000	2.25	7/12/2031	4,027,684
ASSURED GTY US HLDGS INC 6.125% 09-15-2028	4,000,000	6.13	9/15/2028	4,026,489
MARATHON OIL CORP 5.2% DUE 06-01-2045	5,000,000	5.20	6/1/2045	4,017,692
ASIAN DEV BK MEDIUM TERM BK NTS DTC BOOK4.625% 06-13-2025	4,000,000	4.63	6/13/2025	4,014,284
WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053	5,000,000	4.61	4/25/2053	4,013,945
SWEDISH EXPT CR CORP SER G MED TERM NTS TRANCHE # TR 8 4.625% DUE 11-28-2025 REG	4,000,000	4.63	11/28/2025	4,013,598
FEDERAL HOME LOAN MORTGAGE CORP 5.2% 01-10-2025	4,000,000	5.20	1/10/2025	4,013,247
GNMA POOL #MA2825 3% 05-20-2045 BEO	4,643,572	3.00	5/20/2045	4,012,989
VOLKSWAGEN AUTO 5.8% DUE 04-20-2028	4,000,000	5.80	4/20/2028	4,002,508
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	5,000,000	4.60	5/1/2053	4,000,379
FEDERAL HOME LN MTG 6.0% 08-16-2027	4,000,000	6.00	8/16/2027	3,993,684
BANK AMER CORP 2.687% DUE 04-22-2032	5,000,000	2.69	4/22/2032	3,988,670
BOEING CO 5.04% DUE 05-01-2027	4,000,000	5.04	5/1/2027	3,988,511
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	4,000,000	5.75	11/17/2032	3,987,898
GNMA POOL #MA4382 3.5% 04-20-2047 BEO	4,473,483	3.50	4/20/2047	3,985,660
FEDERAL FARM CREDIT 1.55% 07-26-2030	5,000,000	1.55	7/26/2030	3,984,683
CITIGROUP INC 3.057%-FRN SNR 25/01/33 USD	5,000,000	3.06	1/25/2033	3,980,282
LOCKHEED MARTIN CORP 5.2%	4,250,000	5.20	2/15/2055	3,973,355
PLAINS ALL AMER PI 4.65% SNR 15/10/2025 USD	4,000,000	4.65	10/15/2025	3,969,123
UNITED MEXICAN STS T NOTE 5.4% DUE 02-09-2028/01-09-2023	4,000,000	5.40	2/9/2028	3,968,300
PFIZER INVESTMENT ENTER 4.65%	4,000,000	4.65	5/19/2030	3,956,808
CMO WELLS FARGO COMMERCIAL MTG TR SER 21-C59 CL A5 2.642% 04-15-2054	5,000,000	2.63	4/15/2054	3,956,443
FEDERAL HOME LN MTG CORP POOL #Q22498 4% 10-01-2043 BEO	4,287,358	4.00	10/1/2043	3,937,001
DOMINION ENERGY SOUTH CAROLINA INC 1ST MTG BD SER A 2.3% 12-01-2031	5,000,000	2.30	12/1/2031	3,920,080
UNITED STATES TREAS NTS 3.875%	4,000,000	3.88	9/30/2029	3,914,531
ASTRAZENECA FINANCE LLC. 4.9% DUE 03-03-2030	4,000,000	4.90	3/3/2030	3,911,595
SEMPRA ENERGY 3.3% 04-01-2025	4,000,000	3.30	4/1/2025	3,910,608
FNMA POOL #AZ7821 3.5% 08-01-2045 BEO	4,427,816	3.50	8/1/2045	3,900,145
BANK AMER CORP 2.572% DUE 10-20-2032 BEO	5,000,000	2.57	10/20/2032	3,899,118
HSBC HOLDINGS PLC 2.871%-FRN SNR 22/11/32 USD	5,000,000	2.87	11/22/2032	3,894,014
UNITED STATES OF AMER TREAS NOTES 4.375% 08-31-2028	3,887,000	4.38	8/31/2028	3,862,449
FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051	7,000,000	3.20	9/17/2051	3,862,023
CITIGROUP INC 2.52% 11-03-2032	5,000,000	2.52	11/3/2032	3,855,453
COMCAST CORP 3.4% GTD SNR 15/07/2046 USD	5,600,000	3.40	7/15/2046	3,854,457
INTEL CORP 5.625% 02-10-2043	4,000,000	5.63	2/10/2043	3,845,581
PHILLIPS 66 CO 3.55%	4,000,000	3.55	10/1/2026	3,838,165
PVTPL ANGLO AMERICAN CAPITAL 5.5% 05-02-2033	4,000,000	5.50	5/2/2033	3,832,126
INTL BANK RECON&DV 0.75% SNR 26/08/30 USD1000	5,000,000	0.75	8/26/2030	3,831,659

GOLDMAN SACHS GROUP INC 2.383%	5,000,000	2.38	7/21/2032	3,830,780
ROGERS COMMUNICATIONS INC SR NT 2.95% 03-15-2025	4,000,000	2.95	3/15/2025	3,819,744
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO	5,000,000	2.88	4/1/2032	3,815,728
REPUBLIC OF POLAND 4.875% DUE 10-04-2033	4,000,000	4.88	10/4/2033	3,815,377
JPMCC COML MTG SECS TR 2017-JP6 MTG CTF CL A-4 3.2238% DUE 07-15-2050	4,150,000	3.22	7/15/2050	3,805,875
EQT CORPORATION 5.0% DUE 01-15-2029 BEO	4,000,000	5.00	1/15/2029	3,801,845
KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	5,864,000	3.35	3/15/2051	3,793,423
FNMA POOL #BE5148 3% 02-01-2047 BEO	4,463,155	3.00	2/1/2047	3,772,379
BP CAP MKTS AMER INC 4.893%	4,000,000	4.89	9/11/2033	3,765,509
BANK MONTREAL QUE SUB NT 3.088% 01-10-2037	5,000,000	3.09	1/10/2037	3,760,163
CONTINENTAL RES IN 4.9% GTD SNR 01/06/2044 USD	5,000,000	4.90	6/1/2044	3,754,169
FEDERAL HOME LN MTG CORP POOL #G08750 3%03-01-2047 BEO	4,424,089	3.00	3/1/2047	3,749,657
PVTPL NEWCREST FIN PTY LTD GTD SR NT 5.75 DUE 11-15-2041 BEO	4,000,000	5.75	11/15/2041	3,732,748
ISRAEL ST 3.375% DUE 01-15-2050 REG	5,550,000	3.38	1/15/2050	3,716,246
FNMA POOL #MA4696 3.5% 08-01-2042 BEO	4,210,682	3.50	8/1/2042	3,700,152
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028	4,000,000	3.53	3/24/2028	3,675,845
AB SVENSK EXPORTKREDIT - SWEDISH EXPT CR.5% 08-26-2025	4,000,000	0.50	8/26/2025	3,655,511
INDONESIA(REPUBLIC OF) 5.45% DUE 09-20-2052 REG	3,975,000	5.45	9/20/2052	3,652,458
CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	4,000,000	5.82	2/1/2034	3,642,931
BANK AMER CORP 2.482% 09-21-2036	5,000,000	2.48	9/21/2036	3,641,492
MCKESSON CORP NEW .9% DUE 12-03-2025	4,000,000	0.90	12/3/2025	3,625,412
ORACLE CORP 4% 11-15-2047	5,000,000	4.00	11/15/2047	3,588,987
WELLS FARGO COML 3.783% DUE 02-15-2048	3,855,000	3.78	2/15/2048	3,570,841
ALLSTATE CORP 3.85% DUE 08-10-2049	5,000,000	3.85	8/10/2049	3,554,620
S&P GLOBAL INC 4.75%	3,600,000	4.75	8/1/2028	3,539,027
PACIFICORP 4.15% 1MTG 15/02/50 USD2000	5,000,000	4.15	2/15/2050	3,536,141
MPLX LP SR NT 4.95% 03-14-2052	4,500,000	4.95	3/14/2052	3,530,354
MORGAN STANLEY 3.217%-FRN SNR 22/04/42 USD	5,000,000	3.22	4/22/2042	3,515,575
TOYOTA AUTO RECEIVABLES 2021-D OWNER TR SR 21-D CL A-4 1.02% 03-15-2027	3,841,000	1.02	3/15/2027	3,515,112
PVTPL PRINCIPAL LIFE GLOBAL FDG II 1.25% DUE 08-16-2026 REG	4,000,000	1.25	8/16/2026	3,506,860
UNITED STATES TREAS BDS 2.25%	5,000,000	2.25	5/15/2041	3,472,656
UNITED STATES TREAS 2.375%	5,000,000	2.38	2/15/2042	3,470,898
FNMA POOL #AP1652 3.5% 08-01-2042 BEO	3,900,490	3.50	8/1/2042	3,470,791
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	5,000,000	3.21	4/22/2042	3,459,970
HUMANA INC 8.15% DUE 06-15-2038	3,000,000	8.15	6/15/2038	3,455,883
TENNESSEE VY AUTH GLOBAL PWR BD 2012 SERB 3.5% DUE 12-15-2042 REG	4,438,000	3.50	12/15/2042	3,452,292
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033	3,500,000	6.04	11/15/2033	3,446,848
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG	3,868,169	3.50	9/20/2047	3,443,425
SHELL INTL FIN B V 2.375% DUE 11-07-2029	4,000,000	2.38	11/7/2029	3,442,846
FREDDIE MAC FR RB5174 3.5% 08-01-2042	3,920,026	3.50	8/1/2042	3,442,669
LYB INTL FINANCE B 5.25% GTD SNR 15/07/43 USD	4,000,000	5.25	7/15/2043	3,435,976
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	4,500,000	2.75	2/11/2033	3,419,017
TBA COLLATERAL RECEIVABLE FROM WELLS FARGO	3,411,000	0.00	12/31/2050	3,411,000
FEDERAL HOME LN MTG CORP POOL #Q51461 3.5% 10-01-2047 BEO	3,875,078	3.50	10/1/2047	3,410,097
TOKYO 3 3/8 06/16/25 3.375% DUE 06-16-2025 BEO	3,500,000	3.38	6/16/2025	3,402,975
EUROPEAN INVT BK 3.875% 03-15-2028	3,500,000	3.88	3/15/2028	3,384,688
FNMA POOL #BE2489 3% 02-01-2047 BEO	3,990,556	3.00	2/1/2047	3,377,522
GENERAL MOTORS CO 5.2% SNR 01/04/2045 USD	4,200,000	5.20	4/1/2045	3,374,171
FNMA POOL #AS6186 3.5% 11-01-2045 BEO	3,784,683	3.50	11/1/2045	3,337,548
ITALY(REPUBLIC OF) TBOND 3.875% 06/05/2051	5,000,000	3.88	5/6/2051	3,336,195
PVTPL KOMMUNALBANKEN AS 0.5%	3,500,000	0.50	10/21/2024	3,322,208
FNMA POOL #MA2737 3% DUE 09-01-2046 BEO	3,920,384	3.00	9/1/2046	3,313,335
WILLIS NORTH AMER INC 4.5%	3,520,000	4.50	9/15/2028	3,307,505
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	5,000,000	3.25	4/1/2051	3,299,992
ABBVIE INC 4.625% DUE 10-01-2042 REG	3,772,000	4.63	10/1/2042	3,263,631
FEDERAL HOME LN MTG CORP POOL #3137F8ZU0.932% 06-25-2030 BEO	3,820,736	0.93	6/25/2030	3,252,794
ENERGI ASA SR NT 144A 8.0% DUE	3,000,000	8.00	11/15/2032	3,237,900
FNMA POOL #FM1810 4% 04-01-2034 BEO	3,388,430	4.00	4/1/2034	3,236,206
FNMA POOL #AS7154 3% 05-01-2046 BEO	3,824,688	3.00	5/1/2046	3,233,269
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	5,500,000	2.75	4/1/2050	3,224,750
FEDERAL HOME LN MTG CORP POOL #G08757 3.5% 04-01-2047 BEO	3,661,898	3.50	4/1/2047	3,221,607
BANK AMER CORP 3.97% 05/03/2029	3,500,000	3.97	3/5/2029	3,215,739
PANAMA(REP OF) 3.87% SNR 23/07/2060 USD	5,500,000	3.87	7/23/2060	3,214,541
WESTAR ENERGY INC FIXED 3.25%	5,000,000	3.25	9/1/2049	3,210,627
FNMA POOL #AS7155 3% 05-01-2046 BEO	3,769,380	3.00	5/1/2046	3,196,198
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	5,000,000	2.53	11/19/2041	3,186,492
FNMA POOL #BH5119 3.5% 08-01-2047 BEO	3,620,872	3.50	8/1/2047	3,180,260
UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE	5,000,000	3.07	5/15/2051	3,170,199
BERMUDA GOVT SR NT 144A 3.717% DUE 01-25-2027/11-19-2016 REG	3,357,000	3.72	1/25/2027	3,161,292
FNMA POOL #AS5942 4% 10-01-2045 BEO	3,452,220	4.00	10/1/2045	3,157,018
FHLMC GOLD Q33383 3% 05-01-2045	3,690,446	3.00	5/1/2045	3,136,345
GNMAII POOL #MA6286 4.5% DUE 11-20-2049 REG	3,363,280	4.50	11/20/2049	3,128,879
COLORADO BRDG ENTERPRISE REV 6.078% 12-01-2040 BEO TAXABLE	3,000,000	6.08	12/1/2040	3,128,485
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	3,000,000	6.10	10/15/2052	3,102,727
FNMA POOL #BP1369 3% 03-01-2050	3,693,885	3.00	3/1/2050	3,102,501
FHLMC POOL #G08795 3 01-01-2048	3,670,803	3.00	1/1/2048	3,101,620
ROYAL BK CDA 6% DUE 11-01-2027	3,000,000	6.00	11/1/2027	3,095,991
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	5,000,000	3.13	7/15/2051	3,094,026
B A T CAP CORP 2.726% DUE 03-25-2031	4,000,000	2.73	3/25/2031	3,088,053
NUTRIEN LTD 5.95% DUE 11-07-2025 BEO	3,000,000	5.95	11/7/2025	3,074,048
PROGRESSIVE CORP 3.95% DUE 03-26-2050	4,100,000	3.95	3/26/2050	3,064,626
NUTRIEN LTD 5.9% DUE 11-07-2024 BEO	3,000,000	5.90	11/7/2024	3,061,836
SANTANDER DR AUTO 1.33% DUE 09-15-2027	3,250,000	1.33	9/15/2027	3,051,649

EXTRA SPACE FIXED 5.7% 04-01-2028	3,000,000	5.70	4/1/2028	3,051,129
GE HEALTHCARE HLDG LLC GTD SR NT 5.55% 11-15-2024	3,000,000	5.55	11/15/2024	3,047,336
GE HEALTHCARE HLDG LLC GTD SR NT 5.6% 11-15-2025	3,000,000	5.60	11/15/2025	3,045,619
RIO TINTO FIN USA LTD 2.75%	5,000,000	2.75	11/2/2051	3,045,290
F&G ANNUITIES & LIFE INC SR NT 7.4% 01-13-2028	3,000,000	7.40	1/13/2028	3,040,079
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	3,000,000	5.83	10/25/2033	3,024,339
CHARTER COMMUNICATIONS OPER LLC/CHARTER 4.8% DUE 03-01-2050	4,300,000	4.80	3/1/2050	3,023,288
NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025	3,000,000	6.05	3/1/2025	3,019,002
AMPHENOL CORP NEW 4.75% DUE 03-30-2026	3,000,000	4.75	3/30/2026	3,017,837
PVTPL PROTECTIVE LIFE GLOBAL FDG 5.366% 01-06-2026	3,000,000	5.37	1/6/2026	3,010,173
AMERN EXPRESS CO FLTGT RT 4.99% DUE 05-01-2026	3,000,000	4.99	5/1/2026	3,009,344
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034	3,139,479	5.93	1/10/2034	3,008,052
PVTPL PRIVATE EXPT FDG CORP MEDIUM TERM NTS 5.5% 03-14-2025	3,000,000	5.50	3/14/2025	3,002,905
PVTPL REGAL REYNOLD CORP 6.05% DUE 04-15-2028/01-24-2023 BEO	3,000,000	6.05	4/15/2028	3,001,311
L3HARRIS TECHNOLOGIES INC 5.4%	3,000,000	5.40	1/15/2027	3,000,848
LLOYDS BANKING GROUP PLC 5.985% 08-07-2027	3,000,000	5.99	8/7/2027	2,999,418
MIZUHO FINL GROUP INC 5.778%	3,000,000	5.78	7/6/2029	2,998,782
INTER AMERICAN DEVEL BK 4.5% 05-15-2026	3,000,000	4.50	5/15/2026	2,997,639
PVTPL KENVUE INC 5.5% 03-22-2025	3,000,000	5.50	3/22/2025	2,996,472
DTE ENERGY CO 4.22% 11-01-2024	3,000,000	4.22	11/1/2024	2,996,463
MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	3,000,000	4.70	5/1/2025	2,996,387
ING GROEP N V 6.083% 09-11-2027	3,000,000	6.08	9/11/2027	2,996,300
PVTPL TTX CO 5.5%	3,000,000	5.50	9/25/2026	2,994,563
HCA INC. 5.375% GTD SNR 01/02/25 USD	3,000,000	5.38	2/1/2025	2,994,541
CDN IMPERIAL BK COMM TORONTO BRH 5.986% 10-03-2028	3,000,000	0.00	10/3/2028	2,993,306
DCP MIDSTREAM OPER 5.375% DUE 07-15-2025	3,000,000	5.38	7/15/2025	2,993,270
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 6.05% 08-01-2028	3,000,000	6.05	8/1/2028	2,991,960
BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027	3,000,000	4.95	4/26/2027	2,991,743
SOUTHERN CO 5.5%	3,000,000	5.50	3/15/2029	2,991,048
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029	3,000,000	6.31	6/8/2029	2,990,803
FED RLTY INV TR FIXED 5.375%	3,000,000	5.38	5/1/2028	2,989,917
AMGEN INC 5.711% 03-01-2025	3,000,000	5.25	3/2/2025	2,989,660
WILLIAMS COMPANIES INC 5.4% DUE 03-02-2026	3,000,000	5.40	3/2/2026	2,989,176
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027	3,000,000	6.10	1/15/2027	2,987,809
EVERSOURCE ENERGY 4.75% 05-15-2026	3,000,000	4.75	5/15/2026	2,987,615
AUTOZONE INC 5.05% 07-15-2026	3,000,000	5.05	7/15/2026	2,985,437
BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030	3,000,000	6.34	8/2/2030	2,985,435
BARCLAYS PLC FLTGT RT 6.49% DUE	3,000,000	6.49	9/13/2029	2,984,663
AMERICAN TOWER CORP NEW 5.8%	3,000,000	5.80	11/15/2028	2,984,550
CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028	3,000,000	5.20	10/1/2028	2,982,170
WEYERHAEUSER CO 4.75% 05-15-2026	3,000,000	4.75	5/15/2026	2,980,287
REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	3,000,000	5.63	10/13/2032	2,978,652
EVERSOURCE ENERGY 5.45%	3,000,000	5.45	3/1/2028	2,978,267
FNMA POOL #AT7415 3.5% 07-01-2043 BEO	3,347,483	3.50	7/1/2043	2,977,595
SWEDISH EXPT CR 4.875%	3,000,000	0.00	10/4/2030	2,974,906
JAPAN BK INTL COOPERATION 4.625% 07-19-2028	3,000,000	4.63	7/19/2028	2,973,187
GNMAII POOL #MA5136 3.5%	3,346,491	3.50	4/20/2048	2,973,101
EIDP INC 4.5% 05-15-2026	3,000,000	4.50	5/15/2026	2,972,697
RETAIL OPP INV PARTNERSHIP LP 6.75% 10-15-2028	3,000,000	6.75	10/15/2028	2,966,183
UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036	3,000,000	5.80	7/15/2037	2,964,761
CENT AMERN BK ECON 5% DUE 02-09-2026	3,000,000	5.00	2/9/2026	2,964,693
PVTPL KENVUE INC 5.05% 03-22-2028	3,000,000	5.05	3/22/2028	2,963,611
ECOLAB INC 2.7% DUE 12-15-2051	5,000,000	2.70	12/15/2051	2,960,712
WASTE MGMT INC DEL 4.875% 02-15-2034	3,100,000	4.88	2/15/2034	2,957,683
AERCAP IRELAND CAP/GLOBA 6.15%	3,000,000	6.15	9/30/2030	2,957,416
SOUTHWEST GAS CORP 5.45%	3,000,000	5.45	3/23/2028	2,956,254
CNH INDL CAP LLC 5.5%	3,000,000	5.50	1/12/2029	2,955,737
FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032	3,000,000	4.50	7/15/2025	2,955,004
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 4.125% 12-12-2025	3,000,000	4.13	12/12/2025	2,954,825
INTERSTATE PWR & LT CO 5.7%	3,000,000	5.70	10/15/2033	2,954,614
AMERICAN TOWER CORP 5.25%	3,000,000	5.25	7/15/2028	2,951,764
FHLMC POOL #SD-8121 2.0% DUE 12-01-2050 REG	3,848,673	2.00	1/1/2051	2,950,486
ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS.2% 08-01-2028	3,000,000	5.20	8/1/2028	2,950,129
FHLB CONS BD DTD 03/30/2020 2.22 03-30-2035	4,000,000	2.22	3/30/2035	2,949,217
SOUTHERN CO 5.7%	3,000,000	5.70	3/15/2034	2,948,401
MIDAMERICAN ENERGY 3.65% 1MTG 01/08/48 USD2000	4,100,000	3.65	8/1/2048	2,946,147
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025	3,000,000	4.00	5/17/2025	2,945,754
LLOYDS BANKING GROUP PLC 5.871% 03-06-2029	3,000,000	5.87	3/6/2029	2,945,125
DEERE JOHN CAP FIXED 5.15%	3,000,000	5.15	9/8/2033	2,943,045
TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025	3,000,000	3.55	4/14/2025	2,942,590
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG	3,685,000	2.66	5/24/2031	2,941,935
THERMO FISHER SCIENTIFIC INC 4.977% 08-10-2030	3,000,000	4.98	8/10/2030	2,940,737
SAN DIEGO GAS & ELEC CO 4.95%	3,000,000	4.95	8/15/2028	2,940,716
BK NEW YORK MELLON FLTGT RT 4.414% DUE 07-24-2026	3,000,000	4.41	7/24/2026	2,939,272
BARCLAYS PLC 6.692% 09-13-2034	3,000,000	6.69	9/13/2034	2,938,324
SCHWAB CHARLES CORP NEW 6.136%	3,000,000	6.14	8/24/2034	2,936,678
AMERICAN TOWER CORP NEW 5.9%	3,000,000	5.90	11/15/2033	2,936,187
FHLMC GOLD Q19738 3.5 06-01-2043	3,300,071	3.50	6/1/2043	2,936,147
MEDTRONIC GLOBAL HLDGS 4.25%	3,000,000	4.25	3/30/2028	2,935,251
CVS HEALTH CORP 5.25% 01-30-2031	3,000,000	5.25	1/30/2031	2,934,378
PVTPL UBS GROUP AG 6.301% 09-22-2034	3,000,000	6.30	9/22/2034	2,934,176
BHP BILLITON FIN USA LTD 4.75%	3,000,000	4.75	2/28/2028	2,933,557
GILEAD SCIENCES INC 5.25% 10-15-2033	3,000,000	5.25	10/15/2033	2,933,209

PVTPL USAA CAPITAL CORP 3YR NEW ISSUE 3.375% 05-01-2025	3,000,000	3.38	5/1/2025	2,932,637
PVTPL PRICOA GLOBAL FDG 4.2% DUE 08-28-2025 BEO	3,000,000	4.20	8/28/2025	2,927,353
KFW USD 2.5% 20/11/2024	3,000,000	2.50	11/20/2024	2,926,203
FISERV INC 5.625%	3,000,000	5.63	8/21/2033	2,925,174
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033	3,000,000	4.95	4/1/2033	2,924,937
PHILIP MORRIS INTL INC 4.875%	3,000,000	4.88	2/15/2028	2,924,609
ING GROEP NV 6.114% 09-11-2034	3,000,000	6.11	9/11/2034	2,923,015
U S BANCORP 5.85%	3,000,000	5.85	10/21/2033	2,917,377
AMERICAN TOWER CORP 5.55%	3,000,000	5.55	7/15/2033	2,916,551
COOPERATIEVE RABOB 4.375% GTD SUB 04/08/25 USD	3,000,000	4.38	8/4/2025	2,915,302
NORFOLK SOUTHERN CORP 5.05% DUE 08-01-2030	3,000,000	5.05	8/1/2030	2,914,790
PVTPL CORPORACION NACIONAL DEL COBRE	3,000,000	5.95	1/8/2034	2,913,274
REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028	3,000,000	5.00	6/15/2028	2,911,633
ALLSTATE CORP 5.25% DUE 03-30-2033	3,000,000	5.25	3/30/2033	2,906,889
HSBC HLDGS PLC FLTG RT 2.633% DUE 11-07-2025	3,000,000	2.63	11/7/2025	2,905,978
PVTPL MARS INC 4.75% DUE	3,000,000	4.75	4/20/2033	2,903,039
REPUBLIC OF SLOVENIA 19/09/2033 5% 09-19-2033	3,000,000	5.00	9/19/2033	2,902,533
DTE ELEC CO	3,000,000	5.40	4/1/2053	2,897,230
FNMA POOL #BK3017 2.5% 09-01-2040 USD	3,464,366	2.50	9/1/2040	2,893,535
FNMA POOL #AO4134 3.5% 06-01-2042 BEO	3,249,865	3.50	6/1/2042	2,892,504
GILEAD SCIENCES INC 5.55%	3,000,000	5.55	10/15/2053	2,891,741
CAPITAL ONE FINL 6.377%-FRN SNR 08/06/34USD	3,000,000	6.38	6/8/2034	2,890,665
CONOCOPHILLIPS CO 5.05%	3,000,000	5.05	9/15/2033	2,889,963
XCEL ENERGY INC 5.45% 08-15-2033	3,000,000	5.45	8/15/2033	2,888,868
AMEREN ILL CO 4.95% 06-01-2033	3,000,000	4.95	6/1/2033	2,888,016
PVTPL NATIONAL AUSTRALIA BK LTD 2.648% 01-14-2041	5,000,000	2.65	1/14/2041	2,886,571
FREDDIE MAC FR RB0789 2.5% 03-01-2042	3,499,235	2.50	3/1/2042	2,885,242
PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033	3,000,000	5.25	1/15/2033	2,883,885
HALEON UK CAPITAL PLC	3,000,000	3.13	3/24/2025	2,882,993
AERCAP IRELAND CAP/GLOBA 1.75% DUE 10-29-2024 BEO	3,000,000	1.75	10/29/2024	2,882,106
DUKE ENERGY CAROLINAS LLC 4.95% 01-15-2033	3,000,000	4.95	1/15/2033	2,881,621
INDONESIA(REP OF) 4.1% SNR 24/04/28 USD200000	3,000,000	4.10	4/24/2028	2,881,405
AMAZON COM INC 2.5% SNR 03/06/2050 USD1000	4,850,000	2.50	6/3/2050	2,880,833
GLOBAL PMTS INC 5.3% DUE 08-15-2029	3,000,000	5.30	8/15/2029	2,880,813
FNMA POOL #CA7695 1.5% DUE 11-01-2050 REG	3,980,240	1.50	11/1/2050	2,876,019
AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO	3,000,000	1.65	10/29/2024	2,874,551
CONOCOPHILLIPS CO 5.55% DUE 03-15-2054	3,000,000	5.55	3/15/2054	2,871,094
PVTPL BOSTON GAS CO 6.119%	3,000,000	6.12	7/20/2053	2,868,106
GLOBAL PMTS INC 1.5% 11-15-2024	3,000,000	1.50	11/15/2024	2,866,493
BOEING CO 3.5% SNR 01/03/2039 USD2000	4,000,000	3.50	3/1/2039	2,865,667
CVS HEALTH CORP 5.25% 02-21-2033	3,000,000	5.25	2/21/2033	2,859,347
CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024	3,000,000	1.35	12/2/2024	2,857,351
RTX CORPORATION 5.15%	3,000,000	5.15	2/27/2033	2,855,170
SAN JOAQUIN HILLS CAL TRANSN 3.492% 01-15-2050	4,000,000	3.49	1/15/2050	2,853,206
FED HOME LN MTG 4.5% DUE 06-01-2049	3,044,487	4.50	6/1/2049	2,848,753
STATE STR CORP FLTG RT 5.159% DUE 05-18-2034	3,000,000	5.16	5/18/2034	2,846,800
JAPAN FIN ORGANIZATION FOR 1.5% 01-27-2025	3,000,000	1.50	1/27/2025	2,844,534
ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033	4,000,000	1.88	2/1/2033	2,843,994
META PLATFORMS INC 3.5% SNR 15/08/2027 USD1000	3,000,000	3.50	8/15/2027	2,842,448
BOEING CO 3.1% DUE 05-01-2026	3,000,000	3.10	5/1/2026	2,839,552
VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	3,000,000	5.70	8/15/2053	2,838,992
CVS HEALTH CORP 5.875%	3,000,000	5.88	6/1/2053	2,832,009
ASIAN DEV BK MEDIUM TERM BK NTS DTC BOOK3.875% 06-14-2033	3,000,000	3.88	6/14/2033	2,831,427
AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	3,000,000	5.04	5/1/2034	2,828,471
CVS HEALTH CORP PASSTHRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015	2,889,773	5.77	1/10/2033	2,824,581
ENTERGY ARK LLC 2.65% DUE	5,000,000	2.65	6/15/2051	2,824,443
WESTERN GAS PARTNERS LP 4.75%	3,000,000	4.75	8/15/2028	2,823,585
FORD MOTOR CREDIT 2025 NEW ISSUE F 2.3% 02-10-2025	3,000,000	2.30	2/10/2025	2,823,464
PANAMA(REP OF) 3.75% 16/03/2025	2,920,000	3.75	3/16/2025	2,822,466
FNMA POOL #FN CA1952 4.5% 06-01-2048 REG	3,008,471	4.50	6/1/2048	2,821,178
EVERGY KANS CENT INC 5.7%	3,000,000	5.70	3/15/2053	2,819,739
EQUIFAX INC FIXED 2.6% DUE 12-15-2025	3,000,000	2.60	12/15/2025	2,813,797
WILLIS NORTH AMERICA INC 5.05% 09-15-2048	3,500,000	5.05	9/15/2048	2,813,760
SAN DIEGO GAS & ELEC CO 5.35%	3,000,000	5.35	4/1/2053	2,813,687
CVS HEALTH CORP SR NT 6% 06-01-2063	3,000,000	6.00	6/1/2063	2,813,562
PFIZER INVESTMENT ENTER 5.11%	3,000,000	5.11	5/19/2043	2,810,862
FNMA POOL #AX2532 3.5% 11-01-2044 BEO	3,165,673	3.50	11/1/2044	2,806,777
PROLOGIS L P 4.75% 06-15-2033	3,000,000	4.75	6/15/2033	2,805,480
REPUBLIC OF INDONESIA 4.65% DUE 09-20-2032/06-20-2032 REG	3,000,000	4.65	9/20/2032	2,803,517
GEORGIA-PAC LLC 1.75% DUE 09-30-2025	3,000,000	1.75	9/30/2025	2,799,130
FEDERAL HOME LN MTG CORP GOLD POOL # Q33602 3.0% 05-01-2045	3,290,027	3.00	5/1/2045	2,798,118
REPUBLIC OF PERU 2.392% DUE 01-23-2026 REG	3,000,000	2.39	1/23/2026	2,797,098
MERCK & CO INC 5.15% 05-17-2063	3,000,000	5.15	5/17/2063	2,793,014
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 5.508% 08-01-2037 BEO TAXABLE	2,815,000	5.51	8/1/2037	2,790,753
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	3,000,000	5.21	12/1/2049	2,784,367
FEDERAL HOME LN MTG CORP POOL #ZS2909 4.5% 04-01-2040 BEO	2,910,317	4.50	4/1/2040	2,759,843
JAPAN BK INT COOP 0.625% GTD SNR 15/07/25 USD	3,000,000	0.63	7/15/2025	2,757,781
KOREA DEVELOPMENT BANK 4.25% 09-08-2032 REG	3,000,000	4.25	9/8/2032	2,752,045
PACIFIC GAS & ELEC CO 4.25%	4,152,000	4.25	3/15/2046	2,750,651
AMGEN INC 5.25% 03-02-2030	2,800,000	5.25	3/2/2030	2,746,871
PROLOGIS L P 5.25% 06-15-2053	3,000,000	5.25	6/15/2053	2,741,097
RIO TINTO FIN USA 5.125% DUE 03-09-2053	3,000,000	5.13	3/9/2053	2,739,586
TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	2,734,000	0.00	12/31/2050	2,734,000

ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025	3,000,000	1.20	9/2/2025	2,729,024
ALABAMA PWR CO 3.45% DUE 10-01-2049	4,000,000	3.45	10/1/2049	2,726,849
FEDERAL HOME LN BKS 2.01% 02-17-2027	3,000,000	2.01	2/17/2027	2,719,085
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	2,712,101
FHLMC GOLD 3.5% MBS 01/12/2045	3,050,880	3.50	12/1/2045	2,710,878
PVTP L KOREA NATL OIL CORP GLOBAL 1.25% DUE 04-07-2026 REG	3,000,000	1.25	4/7/2026	2,710,338
GATX CORP 3.5% 03-15-2028	3,000,000	3.50	3/15/2028	2,697,894
FEDERAL HOME LN MTG CORP FHMS K131 A1 1.158% DUE 01-25-2031 BEO	3,230,130	1.16	1/25/2031	2,695,410
FIDELITY NATIONAL INFORMATION SERVICES INC 1.15% DUE 03-01-2026 BEO	3,000,000	1.15	3/1/2026	2,690,483
MORGAN STANLEY 1.593%-FRN SNR 04/05/27 USD	3,000,000	1.59	5/4/2027	2,689,622
PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053	3,000,000	5.25	4/1/2053	2,689,033
BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO	3,000,000	2.55	2/4/2028	2,686,928
PVTP L CONTINENTAL RESOURCES 2.268% 11-15-2026	3,000,000	2.27	11/15/2026	2,683,360
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	2,681,902
FHLMC GOLD Q34307 3% 06-01-2045	3,154,942	3.00	6/1/2045	2,680,269
PVTP L UBS GROUP AG 1.305%	3,000,000	1.31	2/2/2027	2,666,732
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	3,000,000	4.84	2/1/2034	2,665,162
MERCEDES-BENZ AUTO RECEIVABLES TR 2023-1SR 23-1 C A4 4.31% DUE 04-16-2029 REG	2,750,000	4.31	4/16/2029	2,663,958
GLOBAL PMTS INC 2.15% 01-15-2027	3,000,000	2.15	1/15/2027	2,658,366
GNMAII POOL #AF5098 4 DUE	2,879,540	4.00	8/20/2043	2,657,735
VMWARE INC 1.4% 08-15-2026	3,000,000	1.40	8/15/2026	2,651,570
UNIVERSAL HEALTH SVCS INC SR SECD NT 1.65% 09-01-2026	3,000,000	1.65	9/1/2026	2,648,330
SANTANDER UK GROUP HLDGS PLC NT FXD/FLT1.673% 06-14-2027	3,000,000	1.67	6/14/2027	2,638,872
DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029	2,712,000	5.13	5/15/2029	2,635,754
GNMA POOL #MA4197 4% 01-20-2047 BEO	2,860,911	4.00	1/20/2047	2,629,607
FNMA POOL #ATS163 3% DUE 05-01-2043 REG	3,065,919	3.00	5/1/2043	2,628,372
SANTANDER UK GROUP HLDGS PLC 2.469% DUE 01-11-2028 BEO	3,000,000	2.47	1/11/2028	2,627,176
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	4,000,000	3.20	4/1/2052	2,621,560
PVTP L CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	3,000,000	4.63	4/27/2042	2,617,622
MEXICO(UTD MEX ST) 3.75% SNR 11/01/2028 USD	2,800,000	3.75	1/11/2028	2,614,268
FANNIE MAE 4.0% 01/09/2049 4% 09-01-2049	2,892,404	4.00	9/1/2049	2,611,994
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030	3,000,000	3.40	5/1/2030	2,607,531
FNMA POOL #AS2329 4% 05-01-2044 BEO	2,835,968	4.00	5/1/2044	2,602,193
FNMA POOL #FM4084 3% 12-01-2049 BEO	3,096,757	3.00	12/1/2049	2,602,026
BROWN & BROWN INC SR NT 4.2% 03-17-2032	3,000,000	4.20	3/17/2032	2,599,970
ALBERTA PROV CDA USD BD 1.3% DUE 07-22-2030 REG	3,290,000	1.30	7/22/2030	2,593,370
PVTP L SOUTH32 TREAS LTD 0% DUE	3,000,000	4.35	4/14/2032	2,590,380
PHILIPPINES(REP OF 3.7% SNR 02/02/2042 USD1000	3,450,000	3.70	2/2/2042	2,590,326
FNMA POOL #AB4302 3.5% 01-01-2042 BEO	2,896,602	3.50	1/1/2042	2,578,872
FEDERAL HOME LN BKS 6.0% DUE 03-16-2028	2,596,529	6.00	3/16/2028	2,577,613
BAT CAPITAL CORP 3.462%	3,000,000	3.46	9/6/2029	2,576,019
ORACLE CORP FIXED 2.95% DUE 04-01-2030	3,000,000	2.95	4/1/2030	2,568,467
GNMA POOL #720065 4.5% 06-15-2039 BEO	2,670,223	4.50	6/15/2039	2,566,582
ROYALTY PHARMA PLC SR NT 1.75%	3,000,000	1.75	9/2/2027	2,563,738
ANGLO AMERN CAP PLC 2.25% 03-17-2028	3,000,000	2.25	3/17/2028	2,562,772
INTER-AMER DEV BK 0.625% SNR 16/09/27 USD*764	3,000,000	0.63	9/16/2027	2,559,865
PANAMA(REP OF) 4.5% SNR 16/04/50 USD200000	3,650,000	4.50	4/16/2050	2,554,400
FHLMC 4% MBS 01/11/44 USD POOL #V81429 411-01-2044	2,780,847	4.00	11/1/2044	2,551,573
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	3,200,000	4.45	8/15/2052	2,550,810
EXPEDIA GROUP INC 3.25% DUE 02-15-2030	3,000,000	3.25	2/15/2030	2,549,597
B A T CAP CORP 2.259% DUE 03-25-2028	3,000,000	2.26	3/25/2028	2,538,116
VONTIER CORP 2.4% 04-01-2028	3,000,000	2.40	4/1/2028	2,533,213
FHLMC MULTICLASS TRANCHE 2.33999991417 07-25-2026	2,668,801	2.34	7/25/2026	2,532,292
FEDERAL HOME LN MTG CORP MULTICLASS SER K147 CL A1 VAR RT 02-25-2032	2,771,970	3.39	2/25/2032	2,528,947
ORACLE CORP 3.6% DUE 04-01-2050 REG	3,800,000	3.60	4/1/2050	2,526,066
FEDERAL HOME LN MTG CORP POOL #Q28421 3.5% 09-01-2044 BEO	2,852,378	3.50	9/1/2044	2,520,328
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	3,000,000	2.30	11/1/2028	2,518,303
PUBLIC SERV CO COL 4.05% 1MTG 15/09/49 USD2000	3,442,000	4.05	9/15/2049	2,501,473
FNMA POOL #BQ3355 2.5% DUE 08-01-2035 REG	2,821,780	2.50	8/1/2035	2,499,438
SAN DIEGO GAS & ELEC CO 3.0% 03-15-2032	3,000,000	3.00	3/15/2032	2,479,650
3M CO FIXED 3.625% 10-15-2047	3,500,000	3.63	10/15/2047	2,476,284
FNMA POOL #MA3148 3.5% 10-01-2047 BEO	2,817,910	3.50	10/1/2047	2,474,981
PORT AUTH N Y & N J 3.175% 07-15-2060 BEO TAXABLE	4,000,000	3.18	7/15/2060	2,472,828
ORACLE CORP 4.375% DUE 05-15-2055	3,350,000	4.38	5/15/2055	2,468,969
FHLMC MULTICLASS 3.563% DUE 01-25-2029 REG	2,640,000	3.56	1/25/2029	2,455,339
EXETER AUTOMOBILE 1.08% DUE 11-16-2026	2,525,000	1.08	11/16/2026	2,433,517
BANK AMER CORP 4.078% 23/04/2040	3,000,000	4.08	4/23/2040	2,432,568
TOYOTA AUTO 3.76% DUE 04-15-2027	2,500,000	3.76	4/15/2027	2,428,375
INTERCONTINENTAL 2.1% DUE 06-15-2030	3,000,000	2.10	6/15/2030	2,422,061
CARDINAL HLTH INC 4.9% DUE 09-15-2045	3,000,000	4.90	9/15/2045	2,410,965
APACHE CORP 5.1% DUE 09-01-2040	3,000,000	5.10	9/1/2040	2,395,329
CMO MORGAN STANLEY CAP I TR SER 2016-UBS11 CL AS 2.984% 08-15-2049	2,700,000	2.98	8/15/2049	2,395,166
VERIZON FIXED 2.55% DUE 03-21-2031	3,000,000	2.55	3/21/2031	2,390,597
CMO BBCMS MTG TR 2021-C12 SR 21-C12 CL A5 2.689% DUE 11-15-2054 REG	3,000,000	2.69	11/15/2054	2,385,267
GNMAII POOL #MA6656 SER 2050 3% DUE 05-20-2050 REG	2,786,466	3.00	5/20/2050	2,382,399
CALIFORNIA ST 5.125% 03-01-2038	2,500,000	5.13	3/1/2038	2,362,325
FHLMC POOL #ZA6388 4.5% 02-01-2049	2,514,536	4.50	2/1/2049	2,361,226
EXPORT-IMPORT BK KOREA 2.125% 18/01/2032	3,000,000	2.13	1/18/2032	2,355,046
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	3,000,000	2.80	5/24/2032	2,353,088
KFW 3.875% 3.875% 15/06/2028	2,400,000	3.88	6/15/2028	2,342,264
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	3,585,000	3.25	10/1/2049	2,334,957
PERU(REP OF) 3.3% SNR 11/03/2041 USD1000	3,371,000	3.30	3/11/2041	2,333,496
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	3,000,000	2.70	6/10/2031	2,320,869

GNMA POOL #733663 4.5% 05-15-2040 BEO	2,431,925	4.50	5/15/2040	2,320,835
PACIFICORP 4.125% 1MTG 15/01/2049 USD	3,256,000	4.13	1/15/2049	2,317,071
UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG	2,500,000	4.13	5/15/2032	2,311,127
HUNTSMAN INTL LLC 4.5% 01/05/2029	2,500,000	4.50	5/1/2029	2,307,237
FEDERAL HOME LN MTG CORP SER K097 CL A2 2.508% DUE 07-25-2029	2,650,000	2.51	7/25/2029	2,306,206
FED HOME LN MTG 1.938% DUE 10-25-2029	2,555,218	1.94	10/25/2029	2,301,745
UNION ELEC CO 2.15% DUE 03-15-2032	3,000,000	2.15	3/15/2032	2,301,463
ONTARIO TEACHERS FIN TR GTD SR NT 144A 3C7 1.25% DUE 09-27-2030 BEO	3,000,000	1.25	9/27/2030	2,299,667
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 10-01-2051	3,182,874	1.50	10/1/2051	2,293,850
INTER AMERN DEV BK 3.2	3,000,000	3.20	8/7/2042	2,293,756
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	2,993,119	2.00	3/1/2051	2,291,524
ORACLE CORP 4% SNR 15/07/2046 USD2000	3,205,000	4.00	7/15/2046	2,288,406
FEDERAL HOME LN MTG CORP POOL #Q10262 3.5% 08-01-2042 BEO	2,567,332	3.50	8/1/2042	2,288,210
BK OF AMERICA CORP 2.299%-FRN SNR 21/07/32 USD	3,000,000	2.30	7/21/2032	2,286,410
FANNIE MAE 4.0% 01/02/2049 4% 02-01-2049	2,530,292	4.00	2/1/2049	2,285,788
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	3,000,000	4.25	10/15/2050	2,280,629
TECK RES LTD 5.2 DUE	2,777,000	5.20	3/1/2042	2,279,876
CVS HEALTH CORP 6.943% DUE	2,268,041	6.94	1/10/2030	2,279,313
UNITED MEXICAN STS T BND 3.771% 24/05/2061	3,800,000	3.77	5/24/2061	2,278,848
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE	2,076,000	6.66	4/1/2057	2,276,670
FNMA POOL #AT4253 3% DUE 06-01-2043 REG	2,648,726	3.00	6/1/2043	2,270,577
UNIVERSAL HEALTH SVCS INC SR SECD NT 2.65% 01-15-2032	3,000,000	2.65	1/15/2032	2,265,752
BRISTOL-MYERS SQUIBB CO 3.55%	3,000,000	3.55	3/15/2042	2,256,437
WESTPAC BKG CORP NT 3.02% 11-18-2036	3,000,000	3.02	11/18/2036	2,252,825
TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032	3,000,000	3.25	3/15/2032	2,247,470
FNMA POOL #AW5464 4% 08-01-2044 BEO	2,437,272	4.00	8/1/2044	2,236,832
PHILIP MORRIS INTL INC 5.125%	2,300,000	5.13	2/15/2030	2,220,567
SHELL INTL.FIN.BV 3.75% BDS 12/09/46 USD1000	3,000,000	3.75	9/12/2046	2,220,044
EUROPEAN INVNT BK .75% 10-26-2026	2,500,000	0.75	10/26/2026	2,218,913
ASIAN DEV BANK 1.5% MTN 20/01/2027 USD	2,434,000	1.50	1/20/2027	2,194,604
GNMAII POOL #766711 4.0%	2,360,922	4.00	5/20/2042	2,193,663
FNMA POOL #AT2315 3% DUE 05-01-2043 REG	2,548,826	3.00	5/1/2043	2,184,926
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	3,000,000	3.74	1/7/2033	2,178,665
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,400,000	4.95	9/15/2041	2,171,283
FNMA POOL #AO2139 4% 05-01-2042 BEO	2,348,029	4.00	5/1/2042	2,157,387
UNITED AIRLINES 2019-1A 2.7%	2,576,992	2.70	11/1/2033	2,154,222
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,000,000	3.05	5/15/2041	2,150,967
GNMAII POOL #MA4720 SER 2047 4% DUE 09-20-2047 REG	2,327,974	4.00	9/20/2047	2,146,692
WFRBS COML MTG TR FLTGT RT 4.0689997673% DUE 09-15-2057	2,301,000	4.07	9/15/2057	2,118,819
DTE ELEC CO 3.65% 03-01-2052	3,000,000	3.65	3/1/2052	2,111,342
FNMA POOL #AX5316 4.5% 01-01-2042 BEO	2,217,112	4.50	1/1/2042	2,102,414
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	2,102,000	0.00	12/31/2050	2,102,000
CMO BANK SR 19-BN22 CL A3 2.726% 11-15-2062	2,500,000	2.73	11/15/2062	2,090,982
MICRON TECH INC FIXED 6.75% DUE 11-01-2029	2,000,000	6.75	11/1/2029	2,087,851
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	3,000,000	3.30	6/15/2041	2,084,266
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	2,000,000	6.38	11/22/2052	2,077,811
FEDERAL HOME LN MTG CORP POOL #58-8126 1% DUE 10-01-2036 REG	2,506,514	1.00	11/1/2036	2,072,361
PERU(REP OF) 2.783% SNR 23/01/31 USD1000	2,510,000	2.78	1/23/2031	2,068,450
SHELL INTL FIN B V 2.875% DUE 11-26-2041	3,000,000	2.88	11/26/2041	2,065,749
UTD AIRLS 2020-1A 5.875% DUE 04-15-2029	2,048,500	5.88	4/15/2029	2,056,183
KILROY REALTY LP 2.65% DUE 11-15-2033	3,000,000	2.65	11/15/2033	2,054,242
CMO BANK 2019-BNK17 CL A4 3.714% 04-15-2052	2,280,000	3.71	4/15/2052	2,046,454
WASTE CONNECTIONS 3.5% SNR 01/05/2029 USD2000	2,214,000	3.50	5/1/2029	2,042,036
MIAMI-DADE CNTY FLA WTR & SWR REV 3.49% 10-01-2042 BEO TAXABLE	2,590,000	3.49	10/1/2042	2,040,201
ELEVANCE HEALTH INC 5.35% DUE 10-15-2025BEO	2,000,000	5.35	10/15/2025	2,036,499
PVTPL ELECTRICITE DE FRANCE 6.9%	2,000,000	6.90	5/23/2053	2,033,256
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	2,790,000	3.85	9/30/2047	2,031,731
PVTPL COLUMBIA PIPELINES HLDG CO LLC 6.055% 08-15-2026	2,000,000	6.06	8/15/2026	2,023,766
FNMA POOL #BU0223 1.5% DUE 08-01-2051 REG	2,803,907	1.50	8/1/2051	2,022,540
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	2,000,000	5.88	2/15/2053	2,021,803
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 5.3% 10-19-2026	2,000,000	5.30	10/19/2026	2,019,268
GILEAD SCIENCES INC 2.6% DUE	3,000,000	2.60	10/1/2040	2,019,006
DEUTSCHE BK AG N Y 6.72%-FRN 18/01/2029 USD	2,000,000	6.72	1/18/2029	2,014,993
CMO BBCMS MTG TR 2020-C8 SR 20C8 CL A5 1.97% 10-15-2053	2,580,000	2.04	10/15/2053	2,013,352
BERMUDA GOV'T 3.375% 08-20-2050	3,200,000	3.38	8/20/2050	2,011,343
UNITEDHEALTH GRP 3.25% SNR 15/05/51 USD1000	3,000,000	3.25	5/15/2051	2,008,038
AIR LEASE CORP MED 5.85% 15/12/2027	2,000,000	5.85	12/15/2027	2,007,128
BLACK HILLS CORP 5.95%	2,000,000	5.95	3/15/2028	2,004,185
FEDERAL HOME LOAN MORTGAGE CORP 4% 05-01-2049	2,209,836	4.00	5/1/2049	2,001,717
EXPORT-IMPORT BANK KOREA	2,000,000	5.38	9/18/2025	2,001,484
FIFTH THIRD BANCORP 6.339%	2,000,000	6.34	7/27/2029	1,997,919
PVTPL KENVUE INC 5.35% DUE 03-22-2026	2,000,000	5.35	3/22/2026	1,997,605
FEDERAL HOME LN MTG CORP DTD 3/7/2023 5.65% 03-07-2025	2,000,000	5.65	3/7/2025	1,997,139
AIG GLOBAL FDG SR 5.9% DUE 09-19-2028	2,000,000	5.90	9/19/2028	1,996,671
EXP-IMP BANK KOREA 4.875% SNR 11/01/26 USD1000	2,000,000	4.88	1/11/2026	1,991,818
NASDAQ INC 5.35% 06-28-2028	2,000,000	5.35	6/28/2028	1,990,942
FORD CR AUTO OWNER 5.23% DUE 05-15-2028	2,000,000	5.23	5/15/2028	1,989,574
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028	2,000,000	5.16	4/17/2028	1,987,563
PVTPL AKER BP ASA 5.6%	2,000,000	5.60	6/13/2028	1,987,472
PUBLIC STORAGE 5.125% 01-15-2029	2,000,000	5.13	1/15/2029	1,986,653
NORDSON CORP SR NT 5.6% 09-15-2028	2,000,000	5.60	9/15/2028	1,986,036
EXPORT IMPORT BK KOREA 5.125%	2,000,000	5.13	9/18/2028	1,985,250
MERCK & CO INC NEW 2.35% DUE 06-24-2040	3,000,000	2.35	6/24/2040	1,983,775

INTUIT INC 5.125%	2,000,000	5.13	9/15/2028	1,982,825
PVTP UBS GROUP AG 6.246%	2,000,000	6.25	9/22/2029	1,981,793
JEFFERIES FINL GROUP INC 5.875% 07-21-2028	2,000,000	5.88	7/21/2028	1,979,939
PVTP EVERGY MISSOURI WEST INC 5.15% DUE12-15-2027 BEO	2,000,000	5.15	12/15/2027	1,976,237
UNILEVER CAP CORP 4.875% 09-08-2028	2,000,000	4.88	9/8/2028	1,976,005
OVINTIV INC 6.25%	2,000,000	6.25	7/15/2033	1,975,609
INTEL CORP 4.875%	2,000,000	4.88	2/10/2028	1,975,586
HCA INC 5.2% 06-01-2028	2,000,000	5.20	6/1/2028	1,975,120
PVTP COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	2,000,000	6.54	11/15/2053	1,974,133
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 3.126% 04-01-2055 BEO TAXABLE	3,015,000	3.13	4/1/2055	1,972,028
WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO	2,000,000	5.00	9/27/2025	1,971,509
BOEING CO 2.25% DUE 06-15-2026	2,150,000	2.25	6/15/2026	1,970,410
PVTP ONTARIO TEACHERS FIN TR 4.25% 04-25-2028	2,000,000	4.25	4/25/2028	1,967,629
BROOKLYN UNION GAS CO SR NT 144A 6.388% 09-15-2033	2,000,000	6.39	9/15/2033	1,967,081
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	2,000,000	6.42	8/2/2033	1,964,385
UNITED ARAB EMIRATES FED GOVT NT 144A 4.917% 09-25-2033	2,000,000	4.92	9/25/2033	1,964,242
BARCLAYS PLC 7.119%	2,000,000	7.12	6/27/2034	1,963,048
PVTP NTT FINANCE CORP 4.239% DUE 07-25-2025 BEO	2,000,000	4.24	7/25/2025	1,960,978
NORDSON CORP SR NT 5.8% 09-15-2033	2,000,000	5.80	9/15/2033	1,959,017
GM FINANCIAL SECURITIZED TERM SER 23-2 CL A3 4.47% DUE 02-16-2028	2,000,000	4.47	2/16/2028	1,958,750
INTER-AMERICAN DEVEL BK 4.5%	2,000,000	4.50	9/13/2033	1,957,199
BLACK HILLS CORP 6.15%	2,000,000	6.15	5/15/2034	1,951,986
FORD CR AUTO OWNER TR 2023-A ASSET BACKED NT CL B 5.07% 01-15-2029	2,000,000	5.07	1/15/2029	1,951,920
INTUIT INC 5.2%	2,000,000	5.20	9/15/2033	1,951,798
KENVUE INC 5% 03-22-2030	2,000,000	5.00	3/22/2030	1,950,771
ENERGY TRANSFER LP 4.95% SNR 15/05/28 USD2000	2,000,000	4.95	5/15/2028	1,950,522
BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042	3,000,000	3.33	11/24/2042	1,948,711
METLIFE INC 5.375%	2,000,000	5.38	7/15/2033	1,946,029
INGERSOLL RAND INC 5.7%	2,000,000	5.70	8/14/2033	1,944,791
TRAVELERS COS INC 5.45% DUE 05-25-2053	2,000,000	5.45	5/25/2053	1,944,340
PVTP MARS INC DEL 4.65% DUE	2,000,000	4.65	4/20/2031	1,944,077
UNILEVER CAPITAL CORP 5.0%	2,000,000	5.00	12/8/2033	1,942,865
MORGAN STANLEY 5.123% DUE 02-01-2029	2,000,000	5.12	2/1/2029	1,942,823
DUKE ENERGY PROGRESS LLC 5.25%	2,000,000	5.25	3/15/2033	1,942,063
PVTP NTT FIN CORP SR NT 144A 4.372% DUE07-27-2027/07-27-2022 BEO	2,000,000	4.37	7/27/2027	1,941,975
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	2,000,000	7.08	8/2/2043	1,941,146
MARSH & MCLENNAN COS INC 5.7%	2,000,000	5.70	9/15/2053	1,937,136
BA CR CARD TR SR 22-A1 CL A1 3.53% DUE 11-15-2027 REG	2,000,000	3.53	11/15/2027	1,935,659
ORACLE CORP 2.95% DUE 05-15-2025	2,000,000	2.95	5/15/2025	1,934,028
PUBLIC STORAGE 5.1% 08-01-2033	2,000,000	5.10	8/1/2033	1,929,868
PECO ENERGY CO 4.9% 06-15-2033	2,000,000	4.90	6/15/2033	1,929,091
ENTERGY TEXAS INC 5.8%	2,000,000	5.80	9/1/2053	1,928,455
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE06-01-2027 BEO	2,000,000	4.40	6/1/2027	1,926,531
FNMA POOL #ATS897 3% DUE 06-01-2043 REG	2,240,528	3.00	6/1/2043	1,922,243
CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029	2,000,000	5.47	2/1/2029	1,921,725
ROCKIES EXPRESS 3.6% DUE 05-15-2025	2,000,000	3.60	5/15/2025	1,914,687
BLACKSTONE PVT CR FIXED 2.35% DUE 11-22-2024	2,000,000	2.35	11/22/2024	1,914,440
TBA COLLATERAL RECEIVABLE FROM BARCLAYS	1,913,000	0.00	12/31/2050	1,913,000
INTEL CORP 5.9% SNR 10/02/2063 USD1000	2,000,000	5.90	2/10/2063	1,912,325
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	2,000,000	7.08	8/2/2053	1,912,021
SHELL INTL FIN B V 3% DUE 11-26-2051	3,000,000	3.00	11/26/2051	1,904,351
PUGET SOUND ENERGY INC	2,000,000	5.64	4/15/2041	1,902,864
FNMA POOL #AS5782 4% 09-01-2045 BEO	2,073,028	4.00	9/1/2045	1,900,820
CSL FINANCE PLC CSLAU 4.05 04/27/29 4.05% 04-27-2029	2,000,000	4.05	4/27/2029	1,900,082
BK NEW YORK MELLON 4.596% DUE 07-26-2030	2,000,000	4.60	7/26/2030	1,898,855
NNN REIT INC 5.6% 10-15-2033	2,000,000	5.60	10/15/2033	1,898,544
JPMORGAN CHASE & CO 2.083% DUE	2,000,000	2.08	4/22/2026	1,895,495
FHLMC GOLD Q31353 Q3 3.5% 02-01-2045	2,140,126	3.50	2/1/2045	1,891,870
NASDAQ INC 6.1%	2,000,000	6.10	6/28/2063	1,891,308
GENUINE PARTS CO 1.75% 02-01-2025	2,000,000	1.75	2/1/2025	1,890,019
FNMA POOL #MA3278 4.5% 02-01-2048 BEO	2,018,548	4.50	2/1/2048	1,889,308
REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030	2,000,000	4.85	3/15/2030	1,888,896
AT&T INC 3.55% DUE 09-15-2055	3,077,000	3.55	9/15/2055	1,888,111
BP CAP MKTS AMER INC SR GTD NT 2.721% 01-12-2032	2,300,000	2.72	1/12/2032	1,880,394
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	2,000,000	5.40	1/15/2054	1,879,157
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,065,000	5.95	10/1/2043	1,876,492
CDN NAT RES 2.05% SNR 15/07/25 USD2000	2,000,000	2.05	7/15/2025	1,874,931
FNMA POOL #AT4273 3% 06-01-2043 BEO	2,181,608	3.00	6/1/2043	1,870,138
FNMA POOL #AS6191 3.5% 11-01-2045 BEO	2,123,236	3.50	11/1/2045	1,869,627
AMGEN INC 5.6% DUE 03-01-2043	2,000,000	5.60	3/2/2043	1,867,981
FNMA POOL #MA4095 2% 08-01-2035 BEO	2,150,902	2.00	8/1/2035	1,860,284
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	3,000,000	3.05	3/15/2051	1,857,625
MERCK & CO INC NEW 5.0%	2,000,000	5.00	5/17/2053	1,855,882
NATL RURAL UTL FIN 3.4% SNR SEC 07/02/2028 USD	2,000,000	3.40	2/7/2028	1,850,647
KENVUE INC 5.1% 03-22-2043	2,000,000	5.10	3/22/2043	1,847,829
LENNOX INTL INC 1.35% DUE 08-01-2025	2,000,000	1.35	8/1/2025	1,846,437
NEW YORK LIFE GLOBAL FUNDING TRANCHE # TR 06/24/2020 .95% 06-24-2025	2,000,000	0.95	6/24/2025	1,845,697
PUBLIC STORAGE 5.35% 08-01-2053	2,000,000	5.35	8/1/2053	1,845,083
BOEING CO 5.93% DUE 05-01-2060	2,000,000	5.93	5/1/2060	1,844,918
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	2,000,000	3.63	4/22/2029	1,837,204
SAUDI ARABIAN OIL CO GLOBAL MEDIUM TRANCHE # TR 00776 1.625% 11-24-2025	2,000,000	1.63	11/24/2025	1,835,839
EXTRA SPACE STORAGE L P 3.9%	2,000,000	3.90	4/1/2029	1,835,133
FEDERAL HOME LOAN MORTGAGE CORP POOL #QA5408 2.5% 12-01-2049 BEO	2,286,195	2.50	12/1/2049	1,833,122

PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034	2,000,000	5.07	1/24/2034	1,832,281
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	2,000,000	5.10	5/15/2053	1,829,672
DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026	2,000,000	2.13	11/24/2026	1,823,604
PVTP L KENVUE INC 5.05% 03-22-2053	2,000,000	5.05	3/22/2053	1,818,865
EUROPEAN BK RECON & DEV EURO MEDIUM TERMTRANCHE # TR 00107 .5 DUE 11-25-2025 REG	2,000,000	0.50	11/25/2025	1,818,089
CROWN CASTLE INC 5.2% SNR 15/02/2049 USD2000	2,155,000	5.20	2/15/2049	1,817,586
TEXAS INSTRS INC FIXED 5% 03-14-2053	2,000,000	5.00	3/14/2053	1,816,543
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027	2,000,000	2.90	3/15/2027	1,816,429
GNMA POOL #MA3873 3% 08-20-2046 BEO	2,101,311	3.00	8/20/2046	1,814,799
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	2,000,000	5.05	5/18/2063	1,809,707
VONTIER CORP 1.8% 04-01-2026	2,000,000	1.80	4/1/2026	1,809,264
BAKER HUGHES LLC/CO-OBL 2.061% 12-15-2026	2,000,000	2.06	12/15/2026	1,807,100
KENVUE INC 5.2% 03-22-2063	2,000,000	5.20	3/22/2063	1,806,527
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	2,000,000	5.12	1/26/2034	1,806,108
FEDERAL HOME LN MTG CORP POOL #G08614 3%11-01-2044 BEO	2,115,431	3.00	11/1/2044	1,799,616
PVTP L ARAB PETE INVTS CORP 1.483% 10-06-2026	2,000,000	1.48	10/6/2026	1,796,080
FEDERAL HOME LN BKS CONS BD DTD 07/30/2021 1.11% 07-27-2026	2,000,000	1.11	7/27/2026	1,794,367
CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030	1,875,000	3.96	10/13/2030	1,791,715
CAMDEN PPTY TR 3.15% DUE 07-01-2029	2,000,000	3.15	7/1/2029	1,787,446
HSBC HOLDINGS PLC 3.973%-FRN SNR 22/05/30 USD	2,000,000	3.97	5/22/2030	1,787,090
FNMA POOL #AS3907 4% 11-01-2044 BEO	1,944,838	4.00	11/1/2044	1,782,143
ACTIVISION 4.5% DUE 06-15-2047	2,000,000	4.50	6/15/2047	1,782,085
AIR LEASE CORP 1.875%	2,000,000	1.88	8/15/2026	1,781,620
BMW VEH OWNER TR 5.25% DUE 11-26-2029	1,788,000	5.25	11/26/2029	1,778,066
EVERSOURCE ENERGY FIXED 1.4% DUE 08-15-2026	2,000,000	1.40	8/15/2026	1,776,660
GNMA POOL #MA5984 3% 06-20-2049 BEO	2,059,783	3.00	6/20/2049	1,772,318
REALTY INCOME CORP .75% DUE 03-15-2026	2,000,000	0.75	3/15/2026	1,771,803
MA ST SCH BLDG AUTH DEDICATEDSALES TX REV 3.395 10-15-2040 BEO TAXABLE	2,285,000	3.40	10/15/2040	1,769,794
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	2,000,000	1.45	9/15/2026	1,763,765
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	2,405,000	3.88	10/15/2047	1,763,324
ANHEUSER-BUSCH 4.9% DUE 02-01-2046	2,000,000	4.90	2/1/2046	1,759,066
FNMA POOL #MA4661 3.5% 07-01-2042 BEO	1,988,298	3.50	7/1/2042	1,750,413
FEDERAL HOME LN BKS 1.02% 02-24-2027	2,000,000	1.02	2/24/2027	1,748,616
UDR INC 2.1% DUE 06-15-2033 REG	2,450,000	2.10	6/15/2033	1,747,077
GNMA POOL #MA5764 4.5% 02-20-2049 BEO	1,855,300	4.50	2/20/2049	1,744,524
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	2,000,000	3.00	10/29/2028	1,740,195
BLACKSTONE PRIVATE CREDIT FUND 3.25% SNR NTS USD1000 03-15-2027	2,000,000	3.25	3/15/2027	1,739,946
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	1,735,104
PVTP L CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	2,000,000	4.75	4/27/2052	1,732,935
PLAINS ALL AMERN PIPELINE LP / PAA FIN 5.15 DUE 06-01-2042 REG	2,144,000	5.15	6/1/2042	1,732,782
GM FINL CONSUMER AUTOMOBILE RECEIVABLES SER 21-1 CL A4 .54% DUE 05-17-2027 REG	1,835,000	0.54	5/17/2027	1,730,384
WELLTOWER INC 3.85% DUE 06-15-2032	2,000,000	3.85	6/15/2032	1,728,445
FNMA POOL #932003 5% 09-01-2039 BEO	1,758,631	5.00	9/1/2039	1,728,004
FNMA POOL #AT2127 3% DUE 04-01-2043 REG	2,008,639	3.00	4/1/2043	1,723,052
GNMA POOL #MA5877 4.5% DUE 04-20-2049 REG	1,829,755	4.50	4/20/2049	1,720,522
MIDAMERICAN ENERGY CO 2.7%	3,000,000	2.70	8/1/2052	1,712,486
FNMA POOL #FM5110 4% 10-01-2034 BEO	1,795,392	4.00	10/1/2034	1,710,899
GNMA POOL #MA4196 3.5% 01-20-2047 BEO	1,913,814	3.50	1/20/2047	1,707,803
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	1,707,674
AMERICREDIT 1.8% DUE 12-18-2025	1,760,000	1.80	12/18/2025	1,705,033
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033	2,000,000	5.00	1/26/2033	1,701,464
GEORGIA PWR CO 2.65% DUE 09-15-2029	2,000,000	2.65	9/15/2029	1,700,456
CENTENE CORP DEL SR NT 2.45% 07-15-2028	2,000,000	2.45	7/15/2028	1,699,941
AMER MOVIL SAB DE 2.875% DUE 05-07-2030	2,000,000	2.88	5/7/2030	1,697,089
STATE OF ISRAEL 2.5% DUE 01-15-2030 REG	2,000,000	2.50	1/15/2030	1,695,186
PVTP L HUNGARY REP 2.125% DUE	2,300,000	2.13	9/22/2031	1,694,173
FEDERAL HOME LN MTG CORP POOL #SB8057 2%DUE 08-01-2035 REG	1,958,184	2.00	8/1/2035	1,693,583
ARES CAP CORP 2.875%	2,000,000	2.88	6/15/2028	1,689,594
PVTP L EVERGY MO WEST INC BD 3.75% 03-15-2032	2,000,000	3.75	3/15/2032	1,687,881
CUBESMART LP SR NT 2.25% 12-15-2028	2,000,000	2.25	12/15/2028	1,686,153
CMO J P MORGAN CHASE COML MTG SECS TR 2014-C CL B DUE 07-15-2047 REG	1,824,000	4.40	7/15/2047	1,679,060
FNMA POOL #MA3501 5% 10-01-2048 BEO	1,748,433	5.00	10/1/2048	1,677,593
FEDERAL HOME LN MTG CORP POOL #SB-8069 2.0% 10-01-2035	1,932,360	2.00	10/1/2035	1,671,245
EQUINOR ASA 3.625% DUE 04-06-2040	2,100,000	3.63	4/6/2040	1,657,437
DR AUTO 1.45% DUE 01-16-2029	1,750,000	1.45	1/16/2029	1,657,242
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	2,000,000	4.50	6/1/2052	1,654,549
DTE ELEC CO FIXED 2.625% DUE 03-01-2031	2,000,000	2.63	3/1/2031	1,654,448
SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028	2,000,000	1.90	9/17/2028	1,651,980
VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	2,000,000	4.63	5/15/2052	1,650,626
FNMA POOL #MA4074 2% 07-01-2035 BEO	1,908,036	2.00	7/1/2035	1,650,257
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049	2,000,000	2.65	1/15/2063	1,650,134
MORGAN STANLEY 2.699% DUE	2,000,000	2.70	1/22/2031	1,645,418
MPLX LP 4.7% 04-15-2048	2,100,000	4.70	4/15/2048	1,637,102
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	1,730,000	5.09	2/1/2052	1,624,527
MCDONALD'S CORP 6.3% SNR MTN 15/10/2037 USD	1,516,000	6.30	10/15/2037	1,622,979
NORFOLK SOUTHN CORP 2.3% DUE 05-15-2031 BEO	2,000,000	2.30	5/15/2031	1,620,498
FEDERAL HOME LN MTG CORP POOL #QK-0667 1.5% 02-01-2041 REG	2,086,155	1.50	2/1/2041	1,612,573
BERMUDA GOVT 2.375% 08-20-2030	2,000,000	2.38	8/20/2030	1,611,292
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	2,000,000	4.38	8/15/2052	1,610,140
CSAIL 2017-C8 COML MTG TR MTG PASS THRU CTF CL C 4.28292% 06-15-2050	2,000,000	4.28	6/15/2050	1,604,488
PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	2,000,000	4.50	6/1/2052	1,590,171
REPUBLIC OF INDONESIA 4.3% DUE 03-31-2052 REG	2,000,000	4.30	3/31/2052	1,585,450
mitsubishi UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030	2,000,000	2.05	7/17/2030	1,566,500

REPUBLIC OF PANAMA 6.4% DUE 02-14-2035 REG	1,600,000	6.40	2/14/2035	1,561,929
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE	2,000,000	3.66	7/1/2047	1,559,949
FHLMC MULTICLASS 25/09/2031 1.972 09-25-2031	1,840,623	1.97	9/25/2031	1,553,215
ROGERS COMMS INC 4.5% GTD SNR 15/03/2042USD	2,000,000	4.50	3/15/2042	1,552,373
GNMA POOL #MA3243 3% 11-20-2045 BEO	1,793,620	3.00	11/20/2045	1,549,934
GNMAII POOL #MA7988 SER 2052 3.0% 04-20-2052	1,819,664	3.00	4/20/2052	1,546,999
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD	2,000,000	2.30	2/15/2031	1,543,842
ENTERGY ARKANSAS LLC 4.2%	2,000,000	4.20	4/1/2049	1,534,041
HCA INC 4.375% 03-15-2042	2,000,000	4.38	3/15/2042	1,533,733
JAPAN BK INT COOP 1.25% GTD SNR 21/01/31USD	2,000,000	1.25	1/21/2031	1,533,606
FREDDIE MAC FR RB5186 3% 1/9/2042 3% 09-01-2042	1,792,727	3.00	9/1/2042	1,518,969
CSX CORP 3.8% DUE 11-01-2046	2,000,000	3.80	11/1/2046	1,494,010
FNMA POOL #FM5830 1.5% 01-01-2051 BEO	2,065,853	1.50	1/1/2051	1,492,420
CMO BENCHMARK 2021-B23 MTG TR CL A5 2.149% DUE 02-15-2054 BEO	2,000,000	2.07	2/15/2054	1,492,304
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	2,000,000	4.10	6/15/2048	1,484,521
AUTONATION INC 2.4%	2,000,000	2.40	8/1/2031	1,482,281
UNION PACIFIC CORP 3.375% 02-14-2042	2,000,000	3.38	2/14/2042	1,477,176
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039	1,500,000	5.20	12/1/2039	1,473,075
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	2,000,000	4.45	4/15/2042	1,469,586
UNION PAC CORP 3.2% DUE 05-20-2041	2,000,000	3.20	5/20/2041	1,463,262
INTEL CORP 5.38% 02-10-2033	1,500,000	5.20	2/10/2033	1,463,166
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	1,462,116
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	1,461,598
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS 2.23% DUE 03-12-2035 REG	2,000,000	2.23	3/12/2035	1,457,757
DUKE ENERGY 3.875% DUE 03-15-2046	2,000,000	3.88	3/15/2046	1,457,184
GNMA POOL #MA4263 4% 02-20-2047 BEO	1,577,821	4.00	2/20/2047	1,450,399
GNMAII POOL #MA5762 3.5% DUE 02-20-2049	1,629,254	3.50	2/20/2049	1,447,248
FEDERAL HOME LN MTG CORP POOL #C03531 4%10-01-2040 BEO	1,565,922	4.00	10/1/2040	1,440,841
FEDERAL HOME LN BKS CONS BD 2.375% 03-14-2025	1,500,000	2.38	3/14/2025	1,439,963
BRISTOL MYERS 3.7% 15/03/2052	2,000,000	3.70	3/15/2052	1,439,185
GNMAII POOL #MA5400 SER 2048 5% DUE 08-20-2048 REG	1,488,967	5.00	8/20/2048	1,437,187
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	2,000,000	4.20	6/1/2041	1,432,769
LLOYDS BKG GROUP 4.976% 11/08/2033	1,600,000	4.98	8/11/2033	1,430,720
UNUM GROUP 4.5% DUE 12-15-2049	2,000,000	4.50	12/15/2049	1,428,980
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047	2,000,000	4.00	8/1/2047	1,427,796
GNMA POOL #MA5875 3.5% DUE 04-20-2049 REG	1,592,525	3.50	4/20/2049	1,415,526
PG&E WILDFIRE 4.722% DUE 06-01-2039	1,500,000	4.72	6/1/2039	1,410,349
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6% DUE 03-01-2052 BEO	2,000,000	3.60	3/1/2052	1,405,471
FNMA POOL #AB2768 4.5% 04-01-2041 BEO	1,475,996	4.50	4/1/2041	1,399,628
FEDERAL HOME LN MTG CORP POOL #RB55145 2.0% 01-01-2042	1,749,040	2.00	2/1/2042	1,398,629
FEDERAL HOME LN MTG CORP POOL QD6991 2.0% 02-01-2047	1,809,485	2.00	2/1/2047	1,394,081
KILROY REALTY CORP 2.5% DUE 11-15-2032	2,012,000	2.50	11/15/2032	1,392,911
FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01-2040 BEO	1,710,103	2.00	8/1/2040	1,391,615
GNMA I - MULTIPLE ISSUER POOL # 778957 3.5 03-15-2042	1,541,769	3.50	3/15/2042	1,389,959
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 07-01-2042	1,581,732	3.50	7/1/2042	1,389,118
UNION PAC CORP 4.05% DUE 11-15-2045	1,793,000	4.05	11/15/2045	1,388,113
DUKE ENERGY 3.7% DUE 10-15-2046	1,950,000	3.70	10/15/2046	1,386,093
CMO JPMDB 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	1,370,450
CMO JPMDB COML MTG SECS TR 2020-COR7 SR 20-COR7 CL B 3.29% 05-13-2053	1,913,000	3.29	5/13/2053	1,368,314
CMO WELLS FARGO COML MTG TR 2017-RC1 3.844% DUE 01-15-2060 BEO	1,500,000	3.84	1/15/2060	1,367,528
FEDERAL HOME LN MTG CORP POOL #G07961 3.5% 03-01-2045 BEO	1,518,160	3.50	3/1/2045	1,342,695
WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 3.954% 05-01-2036 BEO TAXABLE	1,500,000	3.95	5/1/2036	1,340,178
PHILIPPINES REP 3.2%	2,000,000	3.20	7/6/2046	1,327,268
SANTANDER DR AUTO 5% DUE 11-15-2029	1,355,000	5.00	11/15/2029	1,324,221
FEDERAL HOME LN MTG CORP 3.5% 04-01-2042	1,503,429	3.50	4/1/2042	1,320,345
EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL D 1.55% 06-15-2027	1,400,000	1.55	6/15/2027	1,292,038
GNMA POOL #784182 SER 2046 4.5% DUE 08-15-2046 REG	1,319,314	4.50	8/15/2046	1,262,173
VAR ENERGI ASA 5% 05-18-2027	1,300,000	5.00	5/18/2027	1,252,622
FNMA POOL #AB5256 3.5% 05-01-2042 BEO	1,406,092	3.50	5/1/2042	1,251,593
AMERICAN AIRLS 2017-1 CL AA PASS THRU TR3.65% DUE 08-15-2030	1,372,500	3.65	8/15/2030	1,249,071
FNMA POOL #AE7911 4% 11-01-2040 BEO	1,343,554	4.00	11/1/2040	1,226,325
DEUTSCHE BK AG N Y FLTGT RT 3.547% DUE 09-18-2031	1,500,000	3.55	9/18/2031	1,211,081
FNMA POOL #AS6111 4% 11-01-2045 BEO	1,316,074	4.00	11/1/2045	1,201,494
FNMA POOL #FM5063 3.5% 07-01-2050 BEO	1,374,588	3.50	7/1/2050	1,201,056
CITIGROUP COML MTG 3.571% DUE 02-10-2048	1,250,000	3.57	2/10/2048	1,191,690
FNMA POOL #AB3026 4% 05-01-2041 BEO	1,283,830	4.00	5/1/2041	1,179,708
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	1,179,350
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,422,000	4.40	10/15/2044	1,178,589
FANNIE MAE FN BV4697 2% 04-01-2052	1,604,989	2.00	4/1/2052	1,173,164
REXFORD INDL RLTY 2.125% DUE 12-01-2030	1,507,000	2.13	12/1/2030	1,152,616
PANAMA(REPUBLIC OF) 6.853% 03-28-2054	1,240,000	6.85	3/28/2054	1,151,891
GNMAII POOL #MA3455 SER 2046 4% DUE 02-20-2046 REG	1,241,901	4.00	2/20/2046	1,144,759
GNMAII POOL #MA5266 SER 2048 5% DUE 06-01-2048 REG	1,181,758	5.00	6/20/2048	1,141,574
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG	1,500,000	1.98	9/8/2031	1,138,298
PVTPL UBS GROUP AG 4.194%	1,270,000	4.19	4/1/2031	1,135,505
FNMA POOL #FM1571 4% 12-01-2048 BEO	1,203,281	4.00	12/1/2048	1,094,760
FHLMC GOLD V81296 4% 07-01-2044	1,184,618	4.00	7/1/2044	1,086,961
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	1,084,660
FNMA POOL #735228 5.5% 02-01-2035 BEO	1,082,502	5.50	2/1/2035	1,082,589
FNMA POOL #AW9485 3.5% 11-01-2044 BEO	1,221,915	3.50	11/1/2044	1,079,199
CMO WELLS FARGO COML MTG TR SER 2016-LC24 CL AS 3.367% 10-15-2049	1,253,000	3.37	10/15/2049	1,076,516
FNMA POOL CA2208 4.5%	1,151,551	4.50	8/1/2048	1,076,318
CMO MORGAN STANLEY BAML TRUST SER 2015-C26 CL A4 3.252% 10-15-2048	1,080,000	3.25	10/15/2048	1,040,177

FNMA POOL #AB2089 4% 01-01-2041 BEO	1,128,564	4.00	1/1/2041	1,036,978
AMGEN INC 4.95% SNR 01/10/41 USD1000	1,150,000	4.95	10/1/2041	1,027,721
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	1,016,928
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	1,563,000	3.75	8/15/2042	1,009,953
GNMA POOL #747643 4.5% 08-15-2040 BEO	1,053,926	4.50	8/15/2040	1,009,932
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2035	1,166,004	2.00	9/1/2035	1,008,492
FHLMC MULTICLASS SER K-1519 CL A2 1.98% DUE 12-25-2035 REG	1,440,000	2.01	12/25/2035	1,004,130
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	1,000,000	5.77	3/15/2039	1,003,981
PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028	1,000,000	6.04	8/15/2028	1,003,659
GNMAII POOL #AB9917 4 DUE	1,077,084	4.00	11/20/2042	1,000,773
GM FINANCIAL SECURITIZED TERM SER 23-3 CL A3 5.45% DUE 06-16-2028	1,000,000	5.45	6/16/2028	1,000,489
PANAMA REP 6.875% 01-31-2036	1,000,000	0.00	1/31/2036	1,000,205
FNMA POOL #AS7026 4% 04-01-2046 BEO	1,088,580	4.00	4/1/2046	993,466
AMERICREDIT 1.49% DUE 09-18-2026	1,065,000	1.49	9/18/2026	993,442
GRUPO TELEVISIA SAB	1,000,000	6.63	1/15/2040	986,131
NATIONAL RURAL UTILITIES COOP FIN 4.45% 03-13-2026	1,000,000	4.45	3/13/2026	978,845
BANK OF AMERICA CORPORATION 5.872% 09-15-2034	1,000,000	5.87	9/15/2034	975,627
GNMA POOL #AB2761 3.5% DUE	1,080,923	3.50	8/15/2042	974,831
FEDERAL HOME LN MTG CORP POOL #G08837 4.5% 09-01-2048 BEO	1,035,411	4.50	9/1/2048	973,263
BAT CAPITAL CORP 3.557% GTD SNR 15/08/27USD	1,054,000	3.56	8/15/2027	968,978
NATWEST GROUP PLC 6.016% DUE 03-02-2034	1,000,000	6.02	3/2/2034	964,403
CITIGROUP COML MTG 3.372% DUE 10-10-2047	977,808	3.37	10/10/2047	959,572
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	1,600,000	3.85	12/22/2051	958,063
CMO WELLS FARGO COML MTG SER 2015-LC22 CL A 3.839% 09-15-2058	1,000,000	3.84	9/15/2058	956,243
ENBRIDGE INC SR NT 2.5% 02-14-2025	1,000,000	2.50	2/14/2025	956,039
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053	1,000,000	6.30	9/8/2053	953,941
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	948,946
PVTPL HUNGARY REP 6.75% DUE 09-25-2052	1,000,000	6.75	9/25/2052	948,827
CMO GS MTG SECS TR 2019-GC40 2.971% DUE 07-10-2052 REG	970,000	2.97	7/10/2052	946,399
PG&E RECOVERY FDG 5.045% DUE 07-15-2034	947,909	5.05	7/15/2034	936,813
JAPAN INTL COOPERATION AGY 3.375% DUE 06-12-2028 REG	1,000,000	3.38	6/12/2028	935,911
FEDERAL HOME LN MTG CORP POOL #G08830 3.5% 08-01-2048 BEO	1,062,204	3.50	8/1/2048	934,124
GNMAII POOL #MA5985 SER 2049 3.5% DUE 06-20-2049 REG	1,052,815	3.50	6/20/2049	934,001
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL D 1.4% 04-15-2027	1,000,000	1.40	4/15/2027	929,797
TENNESSEE VY AUTH TENN VALLEY AUTH 4.875% DUE 01-15-2048 REG	1,000,000	4.88	1/15/2048	927,839
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	920,306
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL C 1.01% DUE 01-19-2027 REG	1,000,000	1.01	1/19/2027	919,937
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	917,736
FEDERAL HOME LN MTG CORP SER 00K152 CL A1 3.78% 01-25-2032	994,835	3.78	1/25/2032	916,289
CITIGROUP COML MTG SER 2018-C5 CL AS 4.408% 06-10-2051	1,000,000	4.41	6/10/2051	909,957
FNMA POOL #AC6093 4.5% 11-01-2039 BEO	957,508	4.50	11/1/2039	907,995
WORLD OMNI SELECT AUTO TR 2018-1 SR 21-ACL D 1.44% 11-15-2027	1,000,000	1.44	11/15/2027	906,627
FEDERAL NATL MTG ASSN GTD MTG POOL #AI5603 4.5% DUE 07-01-2041 BEO	947,663	4.50	7/1/2041	898,640
FEDERAL NATL MTG ASSN GTD MTG POOL #AI9555 4% DUE 09-01-2041 BEO	972,058	4.00	9/1/2041	893,230
GNMA POOL #MA5264 4% 06-20-2048 BEO	963,412	4.00	6/20/2048	879,640
FNMA POOL #AH5859 4% DUE 02-01-2041 BEO	947,204	4.00	2/1/2041	870,326
UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG	1,000,000	4.56	5/15/2053	860,476
FEDERAL HOME LN MTG CORP POOL #Z19755 4.5% 02-01-2040 BEO	905,588	4.50	2/1/2040	857,591
CMO BANK SER 20-BN26 CL A4 03-15-2063	1,060,000	2.40	3/15/2063	856,762
NATIONAL FIN AUTH N H FED LEASE REV 3.3%04-01-2032 BEO TAXABLE	1,135,000	3.30	4/1/2032	851,990
PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO	950,000	2.00	7/15/2026	851,837
FHLMC MULTICLASS 25/10/2030 1.606 10-25-2030	1,001,309	1.61	10/25/2030	848,375
FNMA POOL #932850 4% 12-01-2040 BEO	920,279	4.00	12/1/2040	845,590
GNMA POOL #AA5391 3.5 DUE	924,698	3.50	6/15/2042	843,030
FREDDIE MAC FR RB5152 1.5% 04-01-2042	1,082,654	1.50	4/1/2042	836,846
ROGERS COMMUNICATIONS INC 3.8%	1,000,000	3.80	3/15/2032	832,592
UNITED STATES TREAS NTS 4.625% 09-15-2026	835,000	4.63	9/15/2026	832,482
FNMA POOL #AD7856 4.5% 06-01-2040 BEO	869,394	4.50	6/1/2040	824,486
TENNESSEE VY AUTH GLOBAL PWR BD 2022 SERA 4.25% 09-15-2052	1,000,000	4.25	9/15/2052	821,334
MEXICO(UTD MEX ST) 5.75% SNR MTN 12/10/10 USD	1,000,000	5.75	10/12/2110	820,284
PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	1,000,000	2.88	3/17/2031	795,760
ALIBABA GROUP HLDG 2.125% DUE 02-09-2031	1,000,000	2.13	2/9/2031	783,227
FEDERAL HOME LN MTG CORP POOL #QC3136 1.5% 05-01-2046	1,080,168	1.50	5/1/2046	782,746
INDONESIA REP T BD 1.85% DUE 03-12-2031 REG	1,000,000	1.85	3/12/2031	773,724
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	1,000,000	2.10	4/1/2031	773,304
FLAGSHIP CR AUTO 1.27% DUE 06-15-2027	795,000	1.27	6/15/2027	747,692
CAP 1 PRIME AUTO 1.63% DUE 08-15-2025	735,270	1.63	8/15/2025	734,364
FNMA POOL #735500 5.5% 05-01-2035 BEO	731,751	5.50	5/1/2035	731,903
FNMA POOL #MA4539 1.5% 02-01-2042 BEO	912,328	1.50	2/1/2042	705,301
FANNIE MAE 01/01/2047 1.5% 01-01-2047	959,168	1.50	1/1/2047	698,971
CAP 1 MULTI-ASSET 1.04% DUE 11-15-2026	735,000	1.04	11/15/2026	697,524
FNMA POOL #AD9187 4.5% 09-01-2040 BEO	704,043	4.50	9/1/2040	667,672
FNMA POOL #AC8518 5% 12-01-2039 BEO	679,452	5.00	12/1/2039	666,086
CMO JPMBB COML MTG SECS TR 2014-C26 CL AS 3.7996% DUE 01-15-2018 BEO	700,000	3.80	1/15/2048	663,314
FEDERAL HOME LN MTG CORP POOL #A90316 4.5% 12-01-2039 BEO	696,948	4.50	12/1/2039	660,910
AMERICREDIT AUTOMOBILE RECEIVABLES TR 21-2 CL D 1.29% DUE 06-18-2027 REG	725,000	1.29	6/18/2027	655,130
FNMA POOL #725705 5% 08-01-2034 BEO	662,602	5.00	8/1/2034	651,897
FNMA POOL #AS6053 4% 10-01-2035 BEO	701,844	4.00	10/1/2035	648,216
FNMA POOL #725423 5.5% DUE 05-01-2034 REG	640,566	5.50	5/1/2034	640,135
FNMA POOL #MA0706 4.5% 04-01-2031 BEO	656,295	4.50	4/1/2031	633,056
FNMA POOL #AB9186 3% DUE 04-01-2043 BEO	730,936	3.00	4/1/2043	626,582
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	1,000,000	2.95	1/15/2052	612,986
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO	1,000,000	3.38	7/15/2051	607,236

TBA COLLATERAL RECEIVABLE FROM CITIBANK	603,000	0.00	12/31/2050	603,000
UBS COML MTG TR SER 2018-C10 CLS A4 FLTG RT DUE 05-15-2051	649,000	4.31	5/15/2051	599,477
FED HOME LN MTG 2.206% DUE 06-25-2025	615,724	2.21	6/25/2025	597,192
FEDERAL HOME LN MTG CORP POOL #ZM8576 4%10-01-2048 BEO	649,686	4.00	10/1/2048	588,353
MERCK & CO INC 2.9% DUE	1,000,000	2.90	12/10/2061	584,318
FNMA POOL #CB0138 1.5% DUE 03-01-2051 REG	799,804	1.50	3/1/2051	577,432
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	1,000,000	2.60	6/1/2051	574,036
FNMA POOL #735141 5.5% 01-01-2035 BEO	572,981	5.50	1/1/2035	572,807
ALIBABA GROUP HLDG 3.15% 09/02/2051	1,000,000	3.15	2/9/2051	571,750
FNMA POOL #AV0700 4% 12-01-2043 BEO	622,045	4.00	12/1/2043	570,732
FNMA 1.5% DUE 12-01-2050	768,584	1.50	12/1/2050	555,240
FNMA POOL #725773 5.5% 09-01-2034 BEO	552,209	5.50	9/1/2034	551,829
GNMAII POOL #MA6283 SER 2049 3% DUE 11-20-2049 REG	647,022	3.00	11/20/2049	551,816
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	551,467
FNMA POOL #MA0667 4% 03-01-2031 BEO	579,213	4.00	3/1/2031	539,653
CASH COLL RECEIVABLE FROM FANNIE MAE MBS	537,000	0.00	12/31/2049	537,000
FEDERAL HOME LN MTG CORP POOL #RB-5039 3.5% 03-01-2040	578,916	3.50	3/1/2040	516,065
FED HOME LN MTG 1.613% DUE 08-25-2031	607,269	1.61	8/25/2031	507,816
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	488,582
FEDERAL HOME LN MTG CORP POOL #G01740 5.5% 12-01-2034 BEO	487,734	5.50	12/1/2034	488,072
KOREA ELEC PWR CORP 3.625% DUE	500,000	3.63	6/14/2025	487,897
MITSUBISHI UFJ FINL GROUP INC 5.475% 02-22-2031	500,000	5.48	2/22/2031	487,333
FNMA 4% MBS 01/08/2049 USD'BO1351F' POOL#BO1351 4% DUE 08-01-2049 BEO	534,573	4.00	8/1/2049	485,857
PVTPL KOREA ELEC PWR CORP 4.0% DUE 06-14-2027 BEO	500,000	4.00	6/14/2027	481,041
FNMA POOL #725424 5.5% 04-01-2034 BEO	474,182	5.50	4/1/2034	473,860
FHLMC MULTICLASS SR K 1521 CL A2 2.102% 08-25-2036	666,000	2.18	8/25/2036	466,727
CFCRE 2017-C8 MTG 3.5719% DUE 06-15-2050	500,000	3.57	6/15/2050	458,154
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060	500,000	3.39	6/15/2060	457,447
FORD CR AUTO OWNER 2.04% DUE 12-15-2026	460,000	2.04	12/15/2026	451,606
FEDERAL HOME LN MTG CORP POOL #A13315 5%09-01-2033 BEO	444,398	5.00	9/1/2033	437,832
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	560,000	3.82	1/1/2048	428,453
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	425,448
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE	425,000	0.00	12/31/2050	425,000
CARVANA AUTO 5.97% DUE 09-10-2029	427,000	5.97	9/10/2029	421,936
FNMA POOL #555326 5.5% 04-01-2033 BEO	403,776	5.50	4/1/2033	403,499
FNMA POOL #MA4605 1.5% 04-01-2042 BEO	515,547	1.50	4/1/2042	398,586
FNMA POOL #BK0484 2.5% 12-01-2049 BEO	491,555	2.50	12/1/2049	394,973
FNMA POOL #255458 5.5% 11-01-2034 BEO	392,739	5.50	11/1/2034	392,570
FNMA POOL #AS2521 4.5% 05-01-2044 BEO	400,312	4.50	5/1/2044	377,556
CMO JPMBB COML MTG SECS TR 2014-C19 MTG CL A-4 3.9965 DUE 04-15-2047 REG	379,218	4.00	4/15/2047	376,451
FNMA POOL #AA7681 4.5% 06-01-2039 BEO	395,018	4.50	6/1/2039	374,110
FNMA POOL #694729 5.5% 04-01-2033 BEO	363,142	5.50	4/1/2033	362,893
FNMA POOL #843492 6% 10-01-2035 BEO	353,455	6.00	10/1/2035	361,087
GNMA POOL #MA4961 3% 01-20-2048 BEO	416,614	3.00	1/20/2048	359,046
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6154 4% 03-01-2042 BEO	389,576	4.00	3/1/2042	357,938
FEDERAL HOME LN MTG CORP POOL #A14518 5%10-01-2033 BEO	362,071	5.00	10/1/2033	356,076
FNMA POOL #726211 5.5% 07-01-2033 BEO	354,969	5.50	7/1/2033	352,740
FEDERAL HOME LN MTG CORP #SD8182 2.0% DUE	450,827	2.00	12/1/2051	344,213
FHLMC POOL ZS4777 3.5%	389,342	3.50	7/1/2048	341,911
FNMA POOL #BM3511 4.5% 02-01-2046 BEO	354,392	4.50	2/1/2046	336,074
FHLMC MULTICLASS SER K-1520 CL A2 2.578%A 02-25-2036	455,000	2.44	2/25/2036	330,820
FNMA POOL #783016 5% 06-01-2034 BEO	334,788	5.00	6/1/2034	328,782
BA CR CARD TR .44% DUE 09-15-2026	325,000	0.44	9/15/2026	315,749
FNMA POOL #758850 5.5% DUE 12-01-2033 REG	310,562	5.50	12/1/2033	305,588
FNMA POOL #995245 5% 01-01-2039 BEO	310,857	5.00	1/1/2039	304,072
FHLMC MULTICLASS TRANCHE 00658 2.797 12-25-2026	317,874	2.80	12/25/2026	303,164
CARMAX AUTO OWNER TR 2021-2 ASSET BACKEDNT CL D 1.55% 10-15-2027	325,000	1.55	10/15/2027	297,889
BENCHMARK 2018-B3 3.848% DUE 04-10-2051	304,013	3.85	4/10/2051	295,516
FHLMC MULTIFAMILY STRUCTURED PASS THRO SER K081 CL A1 3.879% 02-25-2028	304,480	3.88	2/25/2028	294,913
FLAGSHIP CR AUTO 2.18% DUE 02-16-2027	305,000	2.18	2/16/2027	285,742
FEDERAL HOME LN MTG CORP POOL #C01848 6%06-01-2034 BEO	261,134	6.00	6/1/2034	267,128
GNMA POOL #389744 SER 2032 6% DUE 10-15-2032 REG	265,423	6.00	10/15/2032	266,536
GNMA POOL #MA3312 4.5% 12-20-2045 BEO	270,321	4.50	12/20/2045	257,813
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6542 4.5% 03-01-2045 BEO	272,528	4.50	3/1/2045	256,739
PVTPL AMERICAN CREDIT ACCEPTANCE RECEIVABLES SER 20-2 CL C 3.88% 04-13-2026	252,176	3.88	4/13/2026	252,163
FNMA POOL #889549 6% 06-01-2038 BEO	242,432	6.00	6/1/2038	247,425
FEDERAL HOME LN MTG CORP POOL #G08081 6%09-01-2035 BEO	240,631	6.00	9/1/2035	246,160
FNMA POOL #780884 5% 05-01-2034 BEO	249,480	5.00	5/1/2034	245,448
FNMA POOL #867481 6% 07-01-2036 BEO	225,099	6.00	7/1/2036	229,956
FNMA POOL #MA4520 2% 01-01-2042 BEO	286,652	2.00	1/1/2042	229,479
FNMA POOL #721255 5.5% 07-01-2033 BEO	225,914	5.50	7/1/2033	225,759
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2048	230,159	4.50	12/1/2048	217,143
GNMA POOL #605813 5% 12-15-2034 BEO	220,862	5.00	12/15/2034	216,076
HYUNDAI AUTO RECEIVABLES TR SR 22-A CL A4 2.35% 04-17-2028	229,000	2.35	4/17/2028	214,560
AMERN CR ACCEP RECEIVABLES TR ASSET BACKED NT CL D 144A 1.77% 12-14-2026	210,000	1.77	12/14/2026	205,850
GNMA POOL #781485 SER 2032 6% DUE 08-15-2032 REG	194,763	6.00	8/15/2032	198,326
GNMA POOL #563660 SER 2032 6% DUE 10-15-2032 REG	198,267	6.00	10/15/2032	197,668
FEDERAL HOME LN MTG CORP POOL #A17663 5%01-01-2034 BEO	193,016	5.00	1/1/2034	186,500
FHLMC POOL #G08003 6 07-01-2034	181,542	6.00	7/1/2034	185,709
FEDERAL HOME LN MTG CORP POOL #G02264 6%07-01-2036 BEO	180,656	6.00	7/1/2036	184,809
GNMA POOL #605654 SER 2034 6% DUE 08-15-2034 REG	177,829	6.00	8/15/2034	182,181
CAP 1 PRIME AUTO 3.17% DUE 04-15-2027	180,000	3.17	4/15/2027	174,079
FEDERAL NATL MTG ASSN GTD MTG POOL #AL5887 4.5% 10-01-2044 BEO	182,022	4.50	10/1/2044	171,471

FNMA POOL #702000 5% 05-01-2033 BEO	173,785	5.00	5/1/2033	170,978
FNMA POOL #826738 5% 08-01-2035 BEO	172,659	5.00	8/1/2035	169,850
CMO CITIGROUP COMML MTG TR 2014-GC19 MTG CL A-3 3.753 DUE 03-10-2047 REG	168,750	3.75	3/10/2047	168,863
FNMA POOL #755600 5% 04-01-2034 BEO	171,397	5.00	4/1/2034	168,627
FNMA POOL #735870 5% 08-01-2035 BEO	161,599	5.00	8/1/2035	158,991
FHLMC MULTICLASS SER K120 CL A2 1.678% DUE 10-25-2030 REG	200,000	1.50	10/25/2030	157,079
FNMA POOL #725221 5.5% 01-01-2034 BEO	157,178	5.50	1/1/2034	157,070
FEDERAL HOME LN MTG CORP POOL #C01622 5%09-01-2033 BEO	156,696	5.00	9/1/2033	154,381
FNMA POOL #962074 6% 03-01-2038 BEO	144,754	6.00	3/1/2038	147,602
HYUNDAI AUTO RECEIVABLES TR 2020-B ASSETBACKED NT CL C 1.6% 12-15-2026	150,000	1.60	12/15/2026	144,594
FHLMC GOLD A11748 4.5 08-01-2033	151,615	4.50	8/1/2033	142,435
FNMA POOL #696399 5.5% 03-01-2033 BEO	145,394	5.50	3/1/2033	141,840
FNMA POOL #826305 5% 07-01-2035 BEO	143,884	5.00	7/1/2035	141,541
GNMAII POOL #MA5192 SER 2048 4% DUE 05-01-2048 REG	152,344	4.00	5/20/2048	139,771
FNMA POOL #825966 5% 07-01-2035 BEO	139,646	5.00	7/1/2035	137,376
GM FINL CONSUMER AUTOMOBILE RECEIVABLES CL A-4 3.25% 04-17-2028	140,000	3.25	4/17/2028	133,167
FNMA POOL #729333 5.5% 07-01-2033 BEO	130,341	5.50	7/1/2033	128,249
FNMA POOL #797578 5.5% 06-01-2035 BEO	128,667	5.50	6/1/2035	127,743
GNMA POOL #604549 5% 08-15-2033 BEO	129,838	5.00	8/15/2033	127,030
FNMA POOL #888637 6% 09-01-2037 BEO	119,583	6.00	9/1/2037	122,167
EXETER AUTOMOBILE 1.73% DUE 07-15-2026	124,122	1.73	7/15/2026	122,012
CMO JPMBB COMML MTG SECS TR 2014-C21 COMML CTF CL A-5 3.7748 DUE 08-15-2047 REG	120,000	3.77	8/15/2047	117,882
GM FINL CONSUMER AUTOMOBILE RECEIVABLES SR 22-2 CL A-3 3.1% 01-19-2027	120,000	3.10	2/16/2027	116,793
GNMA POOL #BB9817 4% 08-20-2047 BEO	127,680	4.00	8/20/2047	115,976
FEDERAL HOME LN MTG CORP POOL #G08257 6%03-01-2038 BEO	101,772	6.00	3/1/2038	104,034
FNMA POOL #683387 5.5 02-01-2033 BEO	102,692	5.50	2/1/2033	102,621
PSNH FDG LLC SER 18-1 CL A2 0.0% 08-01-2028	100,000	3.51	8/1/2028	96,809
WORLD OMNI AUTO .89% DUE 08-16-2027	100,000	0.89	8/16/2027	92,590
GNMAII POOL #MA3175 SER 2045 4.5% DUE 10-20-2045 REG	96,733	4.50	10/20/2045	92,272
GNMA POOL #BT0809 3% 03-15-2050 BEO	101,094	3.00	3/15/2050	86,193
GLS AUTO 4.57% DUE 04-15-2026	85,805	4.57	4/15/2026	85,312
CAP 1 MULTI-ASSET 2.06% DUE 08-15-2028	90,000	2.06	8/15/2028	82,238
GM FINL CNSMR .58% DUE 01-16-2026	80,000	0.58	1/16/2026	77,409
WORLD OMNI AUTO 3.73% DUE 03-16-2026	74,803	3.73	3/16/2026	74,269
FEDERAL HOME LN MTG CORP POOL #C78238 5.5% 04-01-2033 BEO	72,084	5.50	4/1/2033	71,933
BENCHMARK 2018-B2 SER 2018-B2 CL A-2 3.6623% DUE 02-15-2051	74,448	3.66	2/15/2051	71,369
FHLMC MULTICLASS 1.907% SER K-1518 CL A2 12-31-2049	100,000	1.86	10/25/2035	68,879
FNMA POOL #FS0222 1.5% 01-01-2042 BEO	88,428	1.50	1/1/2042	68,363
GM FINL AUTOMOBILE .76% DUE 07-21-2025	70,000	0.76	7/21/2025	68,301
FNMA POOL #809261 5.5% 01-01-2035 BEO	68,655	5.50	1/1/2035	67,094
COMM 2014-UB55 MTG TR SER 2014-UB55 CL B VAR 09-10-2047	70,000	4.51	9/10/2047	66,131
FEDERAL NATL MTG ASSN GTD MTG POOL #AL6997 4.5% 11-01-2042 BEO	68,472	4.50	11/1/2042	64,932
FHLMC MULTICLASS TRANCHE 00780 3.794% DUE 01-25-2034	60,000	3.79	1/25/2034	53,141
GNMAII POOL #MA5709 3.5% DUE 01-20-2049 REG	57,894	3.50	1/20/2049	51,561
HONDA AUTO RECEIVABLES 2023-1 OWNER 5.04% SER 23-1 CL A3 04-21-2027	50,000	5.04	4/21/2027	49,556
EXETER AUTOMOBILE 2.73% DUE 12-15-2025	49,065	2.73	12/15/2025	48,237
FHLMC MULTICLASS TRANCHE 00171	55,000	3.12	10/25/2031	47,590
EXETER AUTOMOBILE RECEIVABLES TR ASSET BACKED NT CL C .98% 06-15-2026	47,897	0.98	6/15/2026	47,127
FHLMC MULTICLASS TRANCHE 00288	49,000	3.01	7/25/2025	47,072
SCE RECOVERY FDG 2.943% DUE 11-15-2044	50,000	2.94	11/15/2044	38,139
SANTANDER CNSMR 3.71% DUE 02-17-2026	27,478	3.71	2/17/2026	27,474
GNMA POOL #BB9814 4% 08-20-2047 BEO	22,670	4.00	8/20/2047	20,676
GNMA POOL #BB9835 4% 08-20-2047 BEO	16,875	4.00	8/20/2047	15,391
CARMAX AUTO OWNER TR 2021-2 ASSET BACKEDNT CL C 1.34% 02-16-2027	15,000	1.34	2/16/2027	13,808
AMERICREDIT 2.74% DUE 04-18-2025	4,067	2.74	4/18/2025	4,064
US AIRWAYS GROUP INC PFD SER A NEW	408	0.00		408
FNMA POOL #AS1845 4.5% 02-01-2044 BEO	79	4.50	2/1/2044	74
FNMA POOL #481473 6% DUE 02-01-2029 REG	8	6.00	2/1/2029	8
FEDERAL HOME LN MTG CORP POOL #G18708 4%09-01-2033 BEO	7	4.00	9/1/2033	7
Grand Total	12,298,806,769			10,857,779,426

Holdings are unaudited and preliminary