Fixed Income

As of June 30, 2026

COLORADO PERA®

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
Entities	**18,725,099,930**			**17,770,215,212**
3M CO FIXED 3.625% 10-15-2047	3,500,000	3.63	10/15/2047	2,633,006
6297782 LLC SR NT 5.584% 10-01-2034	7,000,000	5.58	10/1/2034	7,071,000
ABBOTT LABS 5.6% DUE 03-15-2066	4,000,000	5.60	3/15/2066	3,989,030
ABBVIE INC 3.775% DUE 03-03-2028	7,000,000	3.78	3/3/2028	7,015,471
ABBVIE INC 4.05% DUE 11-21-2039 REG	15,000,000	4.05	11/21/2039	13,285,713
ABBVIE INC 4.25% DUE 11-21-2049 REG	14,000,000	4.25	11/21/2049	11,495,046
ABBVIE INC 4.625% DUE 10-01-2042 REG	2,472,000	4.63	10/1/2042	2,265,232
ABBVIE INC 4.85% DUE 06-15-2044 REG	3,000,000	4.85	6/15/2044	2,760,015
ABBVIE INC 5.4% 03-15-2054	2,000,000	5.40	3/15/2054	1,953,617
ABBVIE INC 5.55% DUE 03-15-2056	3,000,000	5.55	3/15/2056	3,005,406
ABBVIE INC 5.65% 03-15-2066	3,000,000	5.65	3/15/2066	3,013,087
AEP TEXAS INC 5.85%	2,000,000	5.85	10/15/2055	1,986,079
AFFILIATED MANAGERS GROUP 5.5% 02-15-2036	7,000,000	5.50	2/15/2036	7,137,590
AGCO CORP DEL 5.45% 03-21-2027	2,000,000	5.45	3/21/2027	2,041,210
AIG GLOBAL FDG SR SECD MEDIUM TERM TRANCHE # TR 00037 4.8% 05-29-2029	3,000,000	4.80	5/29/2029	3,007,801
AIR PRODS & CHEMS INC 4.9%	5,000,000	4.90	10/11/2032	5,099,495
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	5,000,000	3.13	7/15/2051	3,362,545
ALABAMA PWR CO 3.45% DUE 10-01-2049	4,000,000	3.45	10/1/2049	2,871,701
ALLIANT ENERGY CORP 5.75% 04-01-2056	2,000,000	5.75	4/1/2056	2,005,942
ALLY AUTO RECEIVABLES TRUST SR 25-1 CL A 4 4.08% 06-16-2031	1,000,000	4.16	6/16/2031	992,391
ALLY FINANCIAL INC 5.737% 05-15-2029	2,000,000	5.74	5/15/2029	2,042,208
ALPHABET INC 3.875% 11-15-2028	3,500,000	3.88	11/15/2028	3,485,701
ALPHABET INC 4.375% DUE 11-15-2032	3,000,000	4.38	11/15/2032	2,971,245
ALPHABET INC 5.45% 11-15-2055	5,000,000	5.45	11/15/2055	4,827,767
ALPHABET INC 5.5% 02-15-2046	13,300,000	5.50	2/15/2046	13,380,806
ALPHABET INC 5.75% 02-15-2066	7,000,000	5.75	2/15/2066	7,078,499
AMAZON COM INC 2.5% DUE 06-03-2050	4,850,000	2.50	6/3/2050	2,814,114
AMAZON COM INC 4.0% 03-13-2029	4,000,000	4.00	3/13/2029	4,005,086
AMAZON COM INC 4.25% 03-13-2031	7,000,000	4.25	3/13/2031	6,981,510
AMAZON COM INC 4.55% 03-13-2033	5,000,000	4.55	3/13/2033	4,986,472
AMAZON COM INC 4.875% 03-13-2036	7,000,000	4.88	3/13/2036	6,992,825
AMAZON COM INC 5.55% 11-20-2065	4,800,000	5.55	11/20/2065	4,515,377
AMAZON COM INC 5.8% 03-13-2056	12,000,000	5.80	3/13/2056	12,131,465
AMAZON COM INC 5.95% 03-13-2066	12,000,000	5.95	3/13/2066	12,144,495
AMAZON COM INC NT 2.875% 05-12-2041	8,965,000	2.88	5/12/2041	6,673,973

Fixed Income

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AMAZON COM INC NT 3.1% 05-12-2051	5,000,000	3.10	5/12/2051	3,268,705
AMAZON COM INC NT 5.65% 03-13-2046	7,000,000	5.65	3/13/2046	7,047,732
AMAZON COM INC NT 6.05% 03-13-2076	14,000,000	6.05	3/13/2076	14,210,894
AMCOR FLEXIBLES NORTH AMER INC 4.8% 03-17-2028	5,000,000	4.80	3/17/2028	5,085,145
AMER MOVIL SAB DE 2.875% DUE 05-07-2030	2,000,000	2.88	5/7/2030	1,868,900
AMER MOVIL SAB DE 3.625% DUE 04-22-2029	2,000,000	3.63	4/22/2029	1,955,936
AMERICAN AIRLINES INC 4.9% 11-11-2039	2,000,000	4.90	11/11/2039	1,962,221
AMERICAN AIRLS 2017-1 CL AA PASS THRU TR 3.65% 08-15-2030	1,135,000	3.65	8/15/2030	1,124,505
AMERICAN ELEC PWR CO INC 5.8% 03-15-2056	3,000,000	5.80	3/15/2056	3,034,595
AMERICAN ELECTRIC POWER CO INC 6.05% 03-15-2056	3,000,000	6.05	3/15/2056	3,036,392
AMERICAN EXPRESS CO 4.009% 02-09-2029/08-10-2026	5,000,000	4.01	2/9/2029	5,033,863
AMERICAN EXPRESS CO 4.804% 10-24-2036	5,000,000	4.80	10/24/2036	4,886,447
AMERICAN EXPRESS CO 4.918% 07-20-2033	2,000,000	4.92	7/20/2033	2,042,916
AMERICAN EXPRESS CR ACCOUNT MASTER TR SR 25-4 CL A 4.3% 07-15-2030	1,000,000	4.30	7/15/2030	1,000,602
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030	1,500,000	5.15	9/16/2030	1,527,919
AMERICAN FINL GROUP 5.0%	3,000,000	5.00	9/23/2035	2,941,422
AMERICAN HONDA FIN 4.55% 04-10-2028	5,000,000	4.55	4/10/2028	5,041,883
AMERICAN HONDA FINANCE	3,000,000	5.85	10/4/2030	3,155,192
AMERICAN HONDA FINANCE 4.45% 01-08-2031	4,000,000	4.45	1/8/2031	4,006,260
AMERICAN NATL GROUP INC NEW SR NT 6% 07-15-2035	5,000,000	6.00	7/15/2035	5,119,722
AMERICAN TOWER CORP NEW 4.7% 12-15-2032	3,000,000	4.70	12/15/2032	2,957,376
AMERICAN WATER CAPITAL CORP 4.625% 06-01-2029	5,000,000	4.63	6/1/2029	5,028,714
AMERICOLD REALTY OPERATING PARTNERS 5.409% 09-12-2034	12,800,000	5.41	9/12/2034	12,649,864
AMERICOLD RLTY 5.6% 05-15-2032	2,000,000	5.60	5/15/2032	2,021,541
AMERICREDIT 6% DUE 07-18-2029	50,000	6.00	7/18/2029	50,945
AMERIPRISE FINANCIAL INC 4.8%	1,000,000	4.80	6/15/2031	1,002,765
AMERIPRISE FINANCIAL INC 5.35%	1,000,000	5.35	6/15/2036	999,527
AMERN EXPRESS CO FLTG RT 5.442% DUE 01-30-2036	3,000,000	5.44	1/30/2036	3,129,791
AMERN EXPRESS CR 4.51% DUE 07-15-2032	2,815,000	4.51	7/15/2032	2,828,217
AMERN EXPRESS CR 5.24% DUE 04-15-2031	2,000,000	5.24	4/15/2031	2,050,082
AMERN HOMES 4 RENT 4.25% DUE 02-15-2028	2,525,000	4.25	2/15/2028	2,546,786
AMERN HONDA FIN 4.25% DUE 09-01-2028	5,000,000	4.25	9/1/2028	5,034,211
AMERN HONDA FIN 4.9% DUE 04-10-2031	3,000,000	4.90	4/10/2031	3,022,273
AMERN HONDA FIN 5.2% DUE 04-08-2033	11,400,000	5.20	4/8/2033	11,547,460
AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 155 4.5% 09-04-2030	5,000,000	4.50	9/4/2030	5,000,101

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AMGEN INC 4.4% 05-01-2045	5,469,000	4.40	5/1/2045	4,673,155
AMGEN INC 4.95% DUE 10-01-2041	1,150,000	4.95	10/1/2041	1,085,480
AMGEN INC 5.6% DUE 03-01-2043	1,500,000	5.60	3/2/2043	1,518,580
AMRIZE FIN US LLC 4.7% 04-07-2028	2,000,000	4.70	4/7/2028	2,024,594
AMRIZE FINANCE US LLC 4.6% 04-07-2027	2,000,000	4.60	4/7/2027	2,023,777
ANGLO AMERN CAP 4.625% DUE 03-19-2031	2,000,000	4.63	3/19/2031	1,996,748
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	12,878,000	4.90	2/1/2046	11,993,619
APA CORP 6.75% 02-15-2055	2,000,000	6.75	2/15/2055	2,137,179
APA CORP SR NT 5.35% 07-01-2049	2,000,000	5.35	7/1/2049	1,791,453
APOLLO DEBT SOLUTIONS BDC 5.875% 08-30-2030	2,866,000	5.88	8/30/2030	2,893,132
APOLLO GLOBAL MANAGEMENT INC 5.15% 08-12-2035	3,000,000	5.15	8/12/2035	2,975,268
APOLLO GLOBAL MANAGEMENT INC 5.7% 03-30-2036	7,000,000	5.70	3/30/2036	7,124,908
APPALACHIAN PWR CO 6.375% DUE 04-01-2036	1,000,000	6.38	4/1/2036	1,076,809
APPLE INC 2.65% DUE 05-11-2050 REG	32,200,000	2.65	5/11/2050	19,817,357
APPLOVIN CORP 5.125% DUE 12-01-2029	5,000,000	5.13	12/1/2029	5,062,497
APPLOVIN CORP NT 5.375% 12-01-2031	12,000,000	5.38	12/1/2031	12,220,250
ARCELORMITTAL 6.55% DUE 11-29-2027 BEO	5,000,000	6.55	11/29/2027	5,148,611
ARCELORMITTAL NT 5.375% 05-19-2036	7,000,000	5.38	5/19/2036	6,983,171
ARCH CAPITAL GROUP LTD 5.25%	5,000,000	5.25	6/15/2036	5,006,567
ARCH CAPITAL GROUP LTD 5.95%	5,000,000	5.95	6/15/2056	5,063,494
ARES STRATEGIC INCOME FD 6.2%	4,300,000	6.20	3/21/2032	4,326,134
ARES STRATEGIC INCOME FD SR NT 5.15% 01-15-2031	2,000,000	5.15	1/15/2031	1,957,100
ARES STRATEGIC INCOME FD SR NT 5.55% 04-15-2031	3,000,000	5.55	4/15/2031	2,945,971
ARTHUR J GALLAGHER & CO 4.6% 12-15-2027	2,000,000	4.60	12/15/2027	2,007,482
ARTHUR J GALLAGHER & CO SR NT 2.4% 11-09-2031	7,600,000	2.40	11/9/2031	6,733,123
ASIAN DEV BK 4.375% 03-06-2029	4,800,000	4.38	3/6/2029	4,890,224
ASIAN DEVELOPMENT BANK 4.25% 05-28-2031	4,500,000	4.25	5/28/2031	4,521,952
ASIAN DEVELOPMENT BANK 4.375% 01-14-2028	5,000,000	4.38	1/14/2028	5,117,121
ASIAN DEVELOPMENT BANK 4.875%	5,000,000	4.88	9/26/2028	5,065,528
ASIAN INFRASTRUCTURE INVT BK 3.625% 09-15-2028	8,500,000	3.63	9/15/2028	8,494,635
ASIAN INFRASTRUCTURE INVT BK 3.875% 04-22-2031	7,000,000	3.88	4/22/2031	6,955,656
ASPEN INSURANCE HLDGS 5.75% 07-01-2030	1,000,000	5.75	7/1/2030	1,054,327
ASSURANT INC SR NT 5.55% 02-15-2036	1,000,000	5.55	2/15/2036	1,015,722
AT&T INC 3.5% DUE 06-01-2041	10,500,000	3.50	6/1/2041	8,108,790
AT&T INC 3.55% DUE 09-15-2055	3,077,000	3.55	9/15/2055	2,013,474
AT&T INC 3.65% DUE 06-01-2051	10,430,000	3.65	6/1/2051	7,122,707
AT&T INC 3.8%	19,092,000	3.80	12/1/2057	12,801,087

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AT&T INC 4.5% DUE 03-09-2048	13,500,000	4.50	3/9/2048	11,006,468
AT&T INC 5.25% 10-30-2036	3,000,000	5.25	10/30/2036	2,972,682
AT&T INC 5.85% 04-30-2046	13,000,000	5.85	4/30/2046	12,834,307
AT&T INC 6.0% 04-30-2056	4,000,000	6.00	4/30/2056	3,963,162
AT&T INC 6.05% 08-15-2056	5,000,000	6.05	8/15/2056	4,968,775
AT&T INC GLOBAL NT 6.2% 10-30-2056	5,000,000	6.20	10/30/2056	4,994,950
ATLAS WHSE LENDING 4.625% DUE 11-15-2028	5,000,000	4.63	11/15/2028	4,962,248
AUGUSTA SPINCO CORPORATI 4.656% 03-23-2031	3,000,000	4.66	3/23/2031	3,015,058
AUTOMATIC DATA PROCESSING INC 4.75% 05-08-2032	5,000,000	4.75	5/8/2032	5,045,235
AVALONBAY COMMUNITIES INC 4.35% 12-01-2030	2,000,000	4.35	12/1/2030	1,984,206
B A T CAP CORP 4.54%	12,000,000	4.54	8/15/2047	10,097,095
BA CR CARD TR 4.31% DUE 05-15-2030	3,000,000	4.31	5/15/2030	3,004,628
BAKER HUGHES HLDGS LLC/BAKER HUGHES CO 5.85% 06-15-2056	2,300,000	5.85	6/15/2056	2,277,990
BAKER HUGHES HLDGS LLC/CO-OBL 4.35% 03-11-2026	5,000,000	4.35	6/15/2031	4,908,580
BALTIMORE GAS & ELEC CO 5.15% 06-01-2033	3,000,000	5.15	6/1/2033	3,042,084
BALTIMORE GAS & ELEC CO 6.05% 06-01-2056	3,000,000	6.05	6/1/2056	3,114,434
BANCO SANTANDER S A 4.6% 04-15-2029	4,000,000	4.60	4/15/2029	4,020,768
BANCO SANTANDER S A SR NT 4.867% 04-15-2031	7,000,000	4.87	4/15/2031	7,031,884
BANCO SANTANDER S A SR NT 5.437% 04-15-2036	5,000,000	5.44	4/15/2036	5,059,003
BANK 2020-BNK 25 SR 2020-BNK 25 CL A-5 .000293% 12-01-2049	2,000,000	2.65	1/15/2063	1,855,424
BANK 2022-BNK 43 4.399% DUE 08-15-2055	2,735,000	4.40	8/15/2055	2,655,394
BANK 2025-BNK 49 5.623% DUE 03-15-2058	5,000,000	5.62	3/15/2058	5,212,012
BANK AMER CORP 2.482% 09-21-2036	10,000,000	2.48	9/21/2036	8,788,668
BANK AMER CORP 2.572% 10-20-2032	5,000,000	2.57	10/20/2032	4,475,739
BANK AMER CORP 4.477% 04-23-2030	5,000,000	4.48	4/23/2030	5,010,668
BANK AMER CORP 4.695% DUE	5,000,000	4.70	4/23/2032	5,002,216
BANK AMER CORP 5.489%	10,000,000	5.49	4/23/2037	10,063,867
BANK AMER CORP 5.518% 10-25-2035	2,000,000	5.52	10/25/2035	2,029,449
BANK AMERICA CORP 4.456% 02-06-2032	3,000,000	4.46	2/6/2032	3,000,653
BANK AMERICA CORP 5.045% 02-06-2037	3,000,000	5.05	2/6/2037	3,015,240
BANK MONTREAL QUE FLTG RT 4.879% DUE 06-02-2032	5,000,000	4.88	6/2/2032	5,017,745
BANK MONTREAL QUE SUB NT 3.088% 01-10-2037	5,000,000	3.09	1/10/2037	4,557,673
BANK NOVA SCOTIA 4.043% 09-15-2028	3,000,000	4.04	9/15/2028	3,018,205
BANK NOVA SCOTIA B C 4.247%	5,000,000	4.25	2/2/2030	5,025,808
BANK NOVA SCOTIA B C 4.932%	2,000,000	4.93	2/14/2029	2,046,749
BANK NOVA SCOTIA B C SR MEDIUM TERM NT 4.578% 06-05-2029	3,000,000	4.58	6/5/2029	3,000,787
BANK NOVA SCOTIA B C SR MEDIUM TERM NT 4.904% 06-05-2032	5,000,000	4.90	6/5/2032	5,004,566

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BANK NOVA SCOTIA B C SR MEDIUM TERM NT FXD/4.813% 02-02-2034	3,000,000	4.81	2/2/2034	3,013,259
BANK OF AMERICA CORP 1.922%	11,500,000	1.92	10/24/2031	10,245,292
BANK OF AMERICA CORP 2.884% 10-22-2030	5,000,000	2.88	10/22/2030	4,744,068
BANK OF AMERICA CORP 5.425%	2,000,000	5.43	8/15/2035	2,046,839
BANK OF AMERICA CORP 5.511%	15,000,000	5.51	1/24/2036	15,678,232
BANK OF AMERICA CORPORATION 2.551% 02-04-2028	3,000,000	2.55	2/4/2028	2,997,190
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	2,000,000	2.68	6/19/2041	1,453,511
BANK OF AMERICA CORPORATION 4.078% 04-23-2040	3,000,000	4.08	4/23/2040	2,653,318
BANK OF MONTREAL 4.062%	5,000,000	4.06	9/22/2028	5,028,065
BANK OF MONTREAL 4.439% 01-14-2032	5,000,000	4.44	1/14/2032	5,017,177
BANK OF MONTREAL 4.547%	5,000,000	4.55	6/2/2029	5,007,616
BANK OF MONTREAL 5.298% 06-02-2037	5,000,000	5.30	6/2/2037	5,025,747
BANK OF NY MELLON CORP 4.441% 06-09-2028	2,000,000	4.44	6/9/2028	2,005,737
BANK SER 2017-BNK CLASS A 5 3.39% 06-15-2060	500,000	3.39	6/15/2060	495,279
BANK5 2023-5 YR 3 FLTG RT 7.31505% DUE 09-15-2056	2,000,000	7.32	9/15/2056	2,102,536
BANK5 2024-5 YR 12 6.473456% DUE	1,000,000	6.28	12/15/2057	1,028,998
BANK5 2025-5 YR 14 COML MTG PASS THRU CTF CL 6.0720000267% 04-15-2058	1,000,000	6.07	4/15/2058	1,029,587
BANK 5 2026-5 YR 21 COML MTG PASS THRU CTF CL 5.844% 04-15-2059	5,000,000	5.84	4/15/2059	5,142,964
BANK 5 TR 2024-5 YR 6 MTG PASS THRU CTF CL A-S 6.79% 05-15-2057	1,000,000	6.79	5/15/2057	1,042,425
BANK5 2025-5 YR 13 5.753% DUE 01-15-2058	5,000,000	5.75	1/15/2058	5,155,969
BARCLAYS PLC 4.911% 26/6/2030 4.911% 06-26-2030	5,000,000	4.91	6/26/2030	5,002,442
BARCLAYS PLC 5.207%	3,000,000	5.21	2/24/2037	2,976,389
BARCLAYS PLC 5.335% 09-10-2035	3,000,000	5.34	9/10/2035	3,028,041
BARCLAYS PLC SR NT FIXED/FLTG 5.102% 06-26-2032	5,000,000	5.10	6/26/2032	4,998,743
BARCLAYS PLC SR NT FIXED/FLTG 5.586% 06-26-2037	5,000,000	5.59	6/26/2037	4,996,684
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	374,206	7.04	4/1/2050	431,490
BBCMS MTG TR 2024-5 C 29 COML MTG PASS THRU CTF CL 5.208% 09-15-2057	5,000,000	5.21	9/15/2057	5,059,349
BELL CANADA 5.45% 11-15-2036	5,000,000	5.45	11/15/2036	4,984,251
BENCHMARK 2018-B 5 MTG TR COML MTG PASS THRU CTF CL A-4 0.0% 07-27-2018	3,310,000	4.21	7/15/2051	3,274,761
BENCHMARK 2023-V 4 6.84094% DUE	2,000,000	6.84	11/15/2056	2,080,745
BENCHMARK 2024-V 12 5.73845% DUE 12-15-2057	5,000,000	5.74	12/15/2057	5,146,617
BENCHMARK 2024-V 6 6.38427% DUE	500,000	6.38	3/15/2057	515,848

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BENCHMARK 2024-V 6 MTG TR COML MTG PASS THRU CTF CL 5.92554% 03-15-2057	5,000,000	5.93	3/15/2057	5,145,610
BENCHMARK 2025-V 13 5.815% DUE 02-15-2058	2,000,000	5.82	2/15/2058	2,067,853
BENCHMARK 2025-V 14 5.6599% DUE	5,000,000	5.66	4/15/2057	5,144,802
BERRY GLOBAL INC 5.8% 06-15-2031	3,000,000	5.80	6/15/2031	3,118,368
BHP BILLITON FIN USA LTD 5.0%	2,000,000	5.00	2/21/2030	2,059,963
BHP BILLITON FIN USA LTD 5.125% 02-21-2032	12,000,000	5.13	2/21/2032	12,419,234
BHP BILLITON FIN USA LTD 5.25%	14,400,000	5.25	9/8/2030	14,940,922
BK NEW YORK MELLON FLTG RT 5.316% DUE 06-06-2036	2,000,000	5.32	6/6/2036	2,032,640
BK NOVA SCOTIA B C FIXED 4.338% 09-15-2031	3,500,000	4.34	9/15/2031	3,475,247
BLACKSTONE PRIVATE CR FD 5.35% 03-12-2031	2,000,000	5.35	3/12/2031	1,973,097
BLACKSTONE PRIVATE CR FD 5.95% 07-16-2029	5,000,000	5.95	7/16/2029	5,138,259
BLACKSTONE PRIVATE CREDIT FUND 5.95% 05-15-2031	2,000,000	5.95	5/15/2031	1,990,064
BLACKSTONE SECD LEND 5.25% 09-04-2029	2,000,000	5.25	9/4/2029	2,002,414
BMO 2024-5 C 6 MTG TR MTG PASS THRU CTF CL A-3 5.31610012054% 09-15-2057	5,000,000	5.32	9/15/2057	5,075,975
BMW VEHICLE LEASE TRUST 4.15% 05-25-2029	2,000,000	4.15	5/25/2029	1,992,532
BMW VEHICLE LEASE TRUST SR 25-1 CL A 4 4.49% 10-25-2028	2,000,000	4.49	10/25/2028	2,003,781
BMW VEHICLE LEASE TRUST SR 25-2 CL A 4 4.03% 05-25-2029	1,000,000	4.03	5/25/2029	994,175
BNP PARIBAS SR NON PFD 144 A MED TRANCHE # TR 797 VAR DTD 4.916% 01-15-2034	5,000,000	4.92	1/15/2034	5,018,422
BOEING CO 3.25% DUE 03-01-2028	12,105,000	3.25	3/1/2028	11,990,178
BOEING CO 3.9% 05-01-2049	10,000,000	3.90	5/1/2049	7,556,875
BOEING CO 5.93% DUE 05-01-2060	16,418,000	5.93	5/1/2060	16,311,375
BOEING CO 6.259%	6,000,000	6.26	5/1/2027	6,141,928
BOEING CO 6.298% 05-01-2029	7,000,000	6.30	5/1/2029	7,360,347
BOEING CO FIXED 3.5% DUE 03-01-2039	4,000,000	3.50	3/1/2039	3,308,752
BOEING CO FIXED 5.705% DUE 05-01-2040	4,000,000	5.71	5/1/2040	4,105,210
BOEING CO FIXED 5.805% DUE 05-01-2050	4,000,000	5.81	5/1/2050	3,990,352
BP CAP MKTS AMER 4.234% DUE 11-06-2028	5,000,000	4.23	11/6/2028	4,999,838
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	4,000,000	3.00	2/24/2050	2,632,809
BPCE SA 5.773% DUE 06-02-2037	3,000,000	5.77	6/2/2037	3,020,718
BRIDGECREST 4.25% DUE 11-17-2031	1,000,000	4.25	11/17/2031	995,022
BRIDGECREST 4.3% DUE 08-15-2031	1,000,000	4.30	8/15/2031	996,094
BRIGHTHOUSE FINL INC SR NT 3.85% 12-22-2051	1,600,000	3.85	12/22/2051	918,143
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	3,357,000	4.55	2/20/2048	2,923,472
BRITISH COLUMBIA PROV CDA 4.8%	2,000,000	4.80	6/11/2035	2,026,084

Fixed Income

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BRITISH COLUMBIA PROV CDA BD SER BCUSG-16 4.75% DUE 06-12-2034 REG	5,000,000	4.75	6/12/2034	5,058,612
BRITISH COLUMBIA (PROVINCE OF) CANADA 4.05% 04-23-2031	5,000,000	4.05	4/23/2031	4,974,379
BRIXMOR OPERATING PART 5.375%	3,000,000	5.38	6/15/2036	3,018,849
BROADCOM INC 4.6% 07-15-2030	4,000,000	4.60	7/15/2030	4,071,309
BROADCOM INC 4.75%	3,900,000	4.75	4/15/2029	3,961,518
BROADCOM INC 4.9% 07-15-2032	4,000,000	4.90	7/15/2032	4,103,505
BROADCOM INC SR NT 5.15% 11-15-2031	3,000,000	5.15	11/15/2031	3,072,326
BROADSTONE NET 5% DUE 11-01-2032	2,000,000	5.00	11/1/2032	1,988,325
BROOKFIELD ASSET MANAGEMENT LTD 5.795% 04-24-2035	2,000,000	5.80	4/24/2035	2,061,943
BROOKFIELD AST 4.832% DUE 04-15-2031	2,000,000	4.83	4/15/2031	2,001,011
BROOKFIELD FIN INC 5.33% 01-15-2036	5,000,000	5.33	1/15/2036	5,041,220
BROOKLYN UNION GAS CO SR NT 144 A 5.456% 03-16-2036	2,000,000	5.46	3/16/2036	2,022,667
BROWN & BROWN INC 4.7% 06-23-2028	3,000,000	4.70	6/23/2028	3,001,649
BROWN & BROWN INC 4.9% 06-23-2030	5,000,000	4.90	6/23/2030	4,996,974
BURL NORTHN SANTA 4.95% DUE 09-15-2041	2,400,000	4.95	9/15/2041	2,337,229
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	6,770,000	3.55	2/15/2050	5,011,315
BURLINGTN NORTH SANTA FE 5.55% 03-15-2056	2,000,000	5.55	3/15/2056	1,991,286
BURLINGTON NORTHN SANTA FE 5.8% 03-15-2056	5,000,000	5.80	3/15/2056	5,146,308
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	7,700,000	4.90	4/1/2044	7,234,797
CAISSE D 4.25% DUE 08-21-2029	2,200,000	4.25	8/21/2029	2,203,752
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	800,000	7.30	10/1/2039	927,410
CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	8,750,000	7.50	4/1/2034	10,112,943
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE	3,000,000	7.60	11/1/2040	3,629,780
CAMDEN PPTY TR 4.9% DUE 02-28-2036	5,000,000	4.90	2/28/2036	4,970,996
CANADA GOVT 3.75%	5,800,000	3.75	4/26/2028	5,801,201
CANADA GOVT USD SR NT 4.25% 05-28-2031	5,000,000	4.25	5/28/2031	5,025,809
CANADIAN IMPERIAL BANK 4.58%	5,000,000	4.58	9/8/2031	5,022,609
CANADIAN IMPERIAL BANK 5.237%	5,000,000	5.24	6/28/2027	5,045,366
CANADIAN NAT RES LTD NT 5% 12-15-2029	5,000,000	5.00	12/15/2029	5,060,987
CANADIAN NATIONAL RAILWAYS CO 4.2% 03-12-2031	5,000,000	4.20	3/12/2031	4,962,154
CANADIAN PACIFIC RR CO 4.0%	3,000,000	4.00	3/15/2029	2,993,849
CAPITAL ONE FINL CORP 4.722% 01-30-2032	3,000,000	4.72	1/30/2032	3,018,232
CAPITAL ONE FINL CORP 5.197% 09-11-2036	7,000,000	5.20	9/11/2036	6,924,849
CAPITAL ONE FINL CORP 5.399% 01-30-2037	5,000,000	5.40	1/30/2037	5,046,029
CAPITAL ONE FINL CORP 6.183%	3,000,000	6.18	1/30/2036	3,146,452

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CAPITAL ONE MULTI-ASSET EXECUTION TR 2021-2 NT CL A 1.39% 07-15-2030	1,000,000	1.39	7/15/2030	942,699
CARMAX AUTO OWNER 5.17% DUE 08-15-2029	15,000	5.17	8/15/2029	15,151
CARMAX AUTO OWNER 5.96% DUE 05-15-2029	600,000	5.96	5/15/2029	611,314
CARMAX SELECT 3.99% DUE 05-17-2032	2,000,000	3.99	5/17/2032	1,982,072
CARVANA AUTO 4.26% DUE 02-10-2031	1,000,000	4.26	2/10/2031	995,453
CASH COLLATERAL RECEIVABLE FROM MIZUHO SECURITIES USA LLC	162,000	0.00	12/31/2050	162,000
CATERPILLAR FINL SVCS 3.95% 11-14-2028	5,000,000	3.95	11/14/2028	4,976,856
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032	6,000,000	4.50	5/1/2032	5,340,929
CDN IMPERIAL BK COMM TORONTO BRH SR NT FIXED TO FLTG RATE 5.051% 06-16-2032	7,000,000	5.05	6/16/2032	7,043,442
CDN IMPERIAL BK FLTG RT 4.283% DUE 01-29-2030	3,000,000	4.28	1/29/2030	3,021,197
CENOVUS ENERGY INC 5.4% 03-20-2036	3,000,000	5.40	3/20/2036	3,017,293
CFCRE 2017-C 8 MTG 3.5719% DUE 06-15-2050	500,000	3.57	6/15/2050	496,295
CHARTER 5.375% 05-01-2047	9,000,000	5.38	5/1/2047	7,364,730
CHARTER COMMUNICATIONS OPER LLC/SR SECD NT 5.25% 04-01-2053	3,000,000	5.25	4/1/2053	2,378,374
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	17,500,000	5.13	7/1/2049	13,955,035
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	4,300,000	4.80	3/1/2050	3,275,810
CHARTER FIXED 5.75% DUE 04-01-2048	25,480,000	5.75	4/1/2048	21,811,851
CHASE ISSUANCE TR 5.08% DUE 09-15-2030	100,000	5.08	9/15/2030	101,714
CHILE REP NT 4.35% 04-13-2031	3,000,000	4.35	4/13/2031	2,977,168
CHUBB INA HOLDINGS LLC 5.3% 05-20-2036	7,000,000	5.30	5/20/2036	7,113,708
CIGNA GROUP 4.875% 09-15-2032	3,000,000	4.88	9/15/2032	3,036,595
CISCO SYSTEMS INC 5.35% 02-26-2064	4,300,000	5.35	2/26/2064	4,100,327
CITADEL SECS GLOBAL HLDGS LLC SR SECD NT 144 A 6.2% 06-18-2035	2,000,000	6.20	6/18/2035	2,048,218
CITIBANK CREDIT CARD ISSUANCE TRUST SER 25-A 2 CL A 4.49% 06-21-2032	2,000,000	4.49	6/21/2032	2,005,199
CITIBANK N A SR NT 3/A 2 FXD/FLTG 3 NC 2 4.554% 06-18-2029	10,000,000	4.55	6/18/2029	10,004,749
CITIGROUP INC 2.52% 11-03-2032	10,000,000	2.52	11/3/2032	8,903,119
CITIGROUP INC 5.827%	5,000,000	5.83	2/13/2035	5,207,304
CITIGROUP INC 6.174%	5,000,000	6.17	5/25/2034	5,248,553
CITIGROUP INC FLTG RT 6.02% DUE 01-24-2036	9,000,000	6.02	1/24/2036	9,506,555
CITIGROUP INC NEW 2.976%	30,800,000	2.98	11/5/2030	29,225,215
CITIZENS FINL 5.299% DUE 01-29-2036	2,000,000	5.30	1/29/2036	2,025,316
CITY OF NEW YORK 5.517 DUE 10-01-2037	750,000	5.52	10/1/2037	764,688

Fixed Income

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CMO BANK 2019-BNK 17 CL A 4 3.714% 04-15-2052	2,280,000	3.71	4/15/2052	2,220,373
CMO BANK 2021-BNK 32 CL A 5 2.597% DUE 03-15-2031 BEO	1,000,000	2.64	4/15/2054	906,206
CMO BANK 2022-BNK 43 COML MTG PASS THRU CTF CL A-S DUE 08-15-2055 REG	145,000	4.83	8/15/2055	141,037
CMO BANK SER 20-BN 26 CL A 4 03-15-2063	1,060,000	2.40	3/15/2063	970,905
CMO BANK 5 2023-5 YR 2 SER 23-5 YR 2 CL A 3 6.246% 06-15-2028	1,170,000	6.66	7/15/2056	1,209,977
CMO BANK 5 SR 24-5 YR 10 CL AS 5.637% 10-15-2057	3,000,000	5.64	10/15/2057	3,035,215
CMO BANK 5 SR 25-5 YR 17 CL A 3 5.225% 11-15-2058	5,000,000	5.23	11/15/2058	5,079,552
CMO BANK 5 SR 26-5 YR 21 CL A 3 5.525% 04-15-2059	20,000,000	5.53	4/15/2059	20,573,907
CMO BARCLAYS COMMERCIAL MTGE SECURITIES SR 25-5 C 33 CL A 4 5.839% 03-15-2058	12,466,000	5.84	3/15/2058	12,891,364
CMO BBCMS MTG TR 2020-C 8 SR 20 C 8 CL A 5 1.97% 10-15-2053	2,580,000	2.04	10/15/2053	2,305,385
CMO BBCMS MTG TR 2021-C 12 SR 21-C 12 CL A 5 2.689% DUE 11-15-2054 REG	3,150,000	2.69	11/15/2054	2,799,052
CMO BBCMS MTG TR SR 25-5 C 34 CL A 3 5.659% 05-15-2058	5,000,000	5.66	5/15/2058	5,147,246
CMO BENCHMARK 2019-B 14 MTG TR SER 19-B 14 CLS ASB 2.9571% DUE 12-15-2061 REG	136,032	2.96	12/15/2062	132,781
CMO BENCHMARK 2020-B 16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057	660,000	2.73	2/15/2053	613,721
CMO BENCHMARK 2021-B 23 MTG TR CL A 5 2.149% DUE 02-15-2054 BEO	2,000,000	2.07	2/15/2054	1,761,895
CMO BENCHMARK MORTGAGE TRUST SER 24-V 8 CL A 3 6.189% 07-15-2057	10,000,000	6.19	7/15/2057	10,383,300
CMO BENCHMARK MR TR SR 26-B 43 CL A 5 5.50648% 04-15-2063	16,000,000	5.51	4/15/2063	16,566,634
CMO BENCHMARK MTG TR SER 21-B 24 CL A 5 2.5095% DUE 03-15-2054	7,458,000	2.58	3/15/2054	6,704,306
CMO BENCHMARK SER 2019-B 13 CLS ASB 2.888% 08-15-2057	138,663	2.89	8/15/2057	135,371
CMO BMO MORTGAGE TRUST SER 23-5 C 2 CL A 3 VAR RT 11-15-2056	3,000,000	7.05	11/15/2056	3,147,903
CMO BMO MORTGAGE TRUST SER 24-C 8 CL A 5 FLTG RT 09-15-2056	550,000	5.60	3/15/2057	570,400
CMO BMO MRTG TR SR 25-5 C 9 CL A 3 5.7785% 12-15-2057	5,000,000	5.78	4/15/2058	5,154,017
CMO MORGAN STANLEY BAML TRUST SR 25-5 C 2 CL C 5.743% 11-15-2030	1,000,000	5.74	11/15/2058	981,068
CMO WELLS FARGO COML MTG TR SR 25-5 C 7 CL A 3 5.203% 12-15-2058	5,000,000	5.20	12/15/2058	5,061,347
CNH EQUIPMENT TRUST SR 23-A CL A 4 4.77% 10-15-2030	2,000,000	4.77	10/15/2030	2,011,232
CNH INDL CAP LLC 4.5% 10-08-2027	3,000,000	4.50	10/8/2027	3,028,914
CNH INDL CAP LLC SR NT 4.95% 06-25-2031	5,000,000	4.95	6/25/2031	4,996,694
CODELCO INC 5.529% 01-30-2037	3,000,000	5.53	1/30/2037	3,025,782
COMCAST CORP NEW 2.887% 11-01-2051 BEO	31,600,000	2.89	11/1/2051	18,060,288

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COMCAST CORP NEW 3.4% DUE 07-15-2046	10,600,000	3.40	7/15/2046	7,317,493
COMCAST CORP NEW 3.9% DUE 03-01-2038	2,600,000	3.90	3/1/2038	2,235,673
COMISION FED DE 6.045% DUE 01-28-2034	2,000,000	6.05	1/28/2034	2,009,413
COMMONWEALTH EDISON CO 1ST MTG BD SER 140 5.85% 06-01-2056	5,000,000	5.85	6/1/2056	5,085,238
CONNECTICUT LIGHT & POWER 4.95% 01-15-2030	3,000,000	4.95	1/15/2030	3,102,924
CONS EDISON CO N Y 3.2% DUE	2,700,000	3.20	12/1/2051	1,782,654
CONSOLIDATED EDISON CO N Y INC 5.75% 11-15-2055	5,000,000	5.75	11/15/2055	4,967,944
CONSOLIDATED EDISON CO N Y INC 5.875% 06-15-2056	3,000,000	5.88	6/15/2056	3,029,435
CONSTELLATION BRANDS INC 4.8% 05-01-2030	2,000,000	4.80	5/1/2030	2,022,083
CONSTELLATION BRANDS INC 4.85%	3,000,000	4.85	5/6/2031	3,021,281
CONTL RES INC 4.9% DUE 06-01-2044	12,000,000	4.90	6/1/2044	9,882,927
CORP ANDINA DE FOMENTO	5,200,000	5.00	1/22/2030	5,402,109
CORPORACION 3.625% DUE 08-01-2027	5,000,000	3.63	8/1/2027	5,010,264
CORPORACION ANDINA DE FOMENTO NT 4.125% 06-30-2028	1,000,000	4.13	6/30/2028	995,643
COUNCIL EUROPE DEV BK SOCIAL INCLUSION GLOBAL BD 3.625% DUE 05-08-2028 REG	5,000,000	3.63	5/8/2028	4,976,960
CRH SMW FINANCE DAC 5.125% 01-09-2030	3,500,000	5.13	1/9/2030	3,631,718
CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027	7,100,000	2.90	3/15/2027	7,082,921
CROWN CASTLE INTL 3.1% DUE 11-15-2029	5,000,000	3.10	11/15/2029	4,760,058
CROWN CASTLE INTL CORP 4.3%	5,000,000	4.30	2/15/2029	5,022,709
CROWN CASTLE INTL CORP NEW 2.5% 07-15-2031	4,650,000	2.50	7/15/2031	4,185,195
CSL FIN PLC GTD SR NT 144 A 4.05% 04-27-2029	2,000,000	4.05	4/27/2029	1,982,294
CVS HEALTH CORP 5.05% DUE 03-25-2048	28,560,000	5.05	3/25/2048	25,610,394
CVS HEALTH CORP 6.0%	8,700,000	6.00	6/1/2044	8,828,314
CVS HEALTH CORP 6.75% 12-10-2054	2,000,000	6.75	12/10/2054	2,091,426
CVS HEALTH CORP 6.943% DUE	1,401,910	6.94	1/10/2030	1,443,036
CVS HEALTH CORP 7.0% 03-10-2055	2,000,000	7.00	3/10/2055	2,119,393
CVS HEALTH CORP PASS THRU CTF 5.773% DUE 01-10-2033/03-10-2011 BEO SF 06-10-2015	2,193,038	5.77	1/10/2033	2,197,207
DAVINCI RE HLDGS LTD SR NT 144 A 5.95% 04-15-2035	2,000,000	5.95	4/15/2035	2,074,741
DELL INTL LLC/4.75% 04-01-2028	5,000,000	4.75	4/1/2028	5,073,169
DELL INTL LLC/EMC CORP SR NT 4.75% 10-06-2032	3,000,000	4.75	10/6/2032	2,998,058
DELTA AIR LINES INC 4.95% 07-10-2028	3,000,000	4.95	7/10/2028	3,081,588
DELTA AIR LINES INC 5.25% 07-10-2030	2,000,000	5.25	7/10/2030	2,071,703
DEUTSCHE BK AG N Y 3.547% DUE 09-18-2031	1,500,000	3.55	9/18/2031	1,431,095
DEUTSCHE BK AG N Y 4.469% DUE 12-10-2031	2,000,000	4.47	12/10/2031	1,971,984
DEUTSCHE BK AG N Y 5.297%	3,000,000	5.30	5/9/2031	3,054,257

Fixed Income

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DEUTSCHE BK AG N Y BRANCH 4.95% 08-04-2031	3,000,000	4.95	8/4/2031	3,049,772
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	3,000,000	3.74	1/7/2033	2,804,493
DEUTSCHE BK AG N Y BRH 5.06%	2,000,000	5.06	4/14/2032	2,016,642
DOMINION ENERGY INC 6.25% 12-15-2056	3,000,000	6.25	12/15/2056	3,020,383
DOMINION ENERGY INC FXD TO FXD RESET RATE JR 6.15% 12-15-2056	3,000,000	6.15	12/15/2056	3,016,669
DR AUTO 4.65% DUE 09-15-2032	1,000,000	4.65	9/15/2032	995,366
DR AUTO 4.79% DUE 09-15-2032	50,000	4.79	9/15/2032	50,245
DTE ELEC CO 3.65% 03-01-2052	3,000,000	3.65	3/1/2052	2,221,892
DTE ELEC CO 5.55% 03-01-2056	7,000,000	5.55	3/1/2056	6,966,780
DTE ELEC CO FIXED 3.25% DUE 04-01-2051	2,000,000	3.25	4/1/2051	1,372,823
DTE ENERGY CO 3.4% DUE 06-15-2029	6,848,000	3.40	6/15/2029	6,624,702
DTE ENERGY CO 4.875% 06-01-2028	5,200,000	4.88	6/1/2028	5,242,460
DTE ENERGY CO 4.95% 07-01-2027	2,000,000	4.95	7/1/2027	2,059,384
DTE ENERGY CO 6.2% 07-01-2058	5,000,000	6.20	7/1/2058	5,052,927
DUKE ENERGY 3.2% DUE 08-15-2049	6,700,000	3.20	8/15/2049	4,618,042
DUKE ENERGY 3.7% DUE 10-15-2046	1,950,000	3.70	10/15/2046	1,490,169
DUKE ENERGY 3.875% DUE 03-15-2046	2,000,000	3.88	3/15/2046	1,584,634
DUKE ENERGY 3.95% 03-15-2048	10,496,000	3.95	3/15/2048	8,301,669
DUKE ENERGY 4 DUE 09-30-2042	3,000,000	4.00	9/30/2042	2,518,646
DUKE ENERGY 4.898% DUE 03-01-2046	1,000,000	4.90	3/1/2046	1,010,288
DUKE ENERGY CAROLINAS LLC 1ST & REF MTG BD 5.15% 06-15-2036	3,000,000	5.15	6/15/2036	3,014,083
DUKE ENERGY CAROLINAS LLC 1ST & REF MTG BD 5.75% 06-15-2056	3,000,000	5.75	6/15/2056	3,008,644
DUKE ENERGY IND 4.9 DUE 07-15-2043	11,206,000	4.90	7/15/2043	10,570,979
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	5,500,000	2.75	4/1/2050	3,417,179
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	3,585,000	3.25	10/1/2049	2,470,414
DUKE ENERGY INDIANA LLC	5,000,000	5.40	4/1/2053	4,762,535
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	4,700,000	3.60	9/15/2047	3,522,793
EAGLE MATLS INC 5% DUE 03-15-2036	7,000,000	5.00	3/15/2036	6,873,036
EATON CAPITAL 4.45% 05-09-2030	3,000,000	4.45	5/9/2030	3,002,786
EATON CORP 4.5% 03-06-2033	2,000,000	4.50	3/6/2033	1,986,438
ECOLAB INC 4.6% 06-15-2029	3,000,000	4.60	6/15/2029	3,016,699
ECOLAB INC 4.8% 06-15-2031	3,000,000	4.80	6/15/2031	3,025,976
ECOLAB INC NT 5.15% 06-15-2033	3,000,000	5.15	6/15/2033	3,054,958
ECOLAB INC NT 5.35% 06-15-2036	5,000,000	5.35	6/15/2036	5,109,146
ELECTRICITE DE FRANCE SR NT 144 A 5.25% 04-22-2036	5,000,000	5.25	4/22/2036	4,958,671
ELECTRICITE DE FRANCE SR NT 144 A 6.125% 04-22-2056	3,000,000	6.13	4/22/2056	2,994,670
ELI LILLY & CO 4.65% 05-20-2033	5,000,000	4.65	5/20/2033	4,999,070

Fixed Income

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ELI LILLY & CO 4.75%	1,750,000	4.75	2/12/2030	1,800,455
ELI LILLY & CO 5.5% 02-12-2055	1,500,000	5.50	2/12/2055	1,522,376
ELI LILLY & CO 5.65% 10-15-2065	6,000,000	5.65	10/15/2065	6,077,936
ELI LILLY AND COMPANY 5.2% 08-14-2064	2,000,000	5.20	8/14/2064	1,895,518
EMD FIN LLC 4.375% 10-15-2030	3,000,000	4.38	10/15/2030	2,988,237
ENERGY TRANSFER 5.95 DUE 10-01-2043	2,065,000	5.95	10/1/2043	2,057,386
ENERGY TRANSFER FIXED 5.3% DUE	5,624,000	5.30	4/15/2047	5,110,405
ENERGY TRANSFER L 6.3% DUE 01-15-2056	5,000,000	6.30	1/15/2056	5,151,445
ENERGY TRANSFER LP 6.2% 04-01-2055	8,200,000	6.20	4/1/2055	8,234,837
ENERGY TRANSFER LP 5.95% 05-15-2054	2,000,000	5.95	5/15/2054	1,929,489
ENI S P A NT GROSS 144 A 5.25% 05-18-2036	3,000,000	5.25	5/18/2036	2,969,106
ENTERGY AR LLC FIXED 3.35% DUE	2,400,000	3.35	6/15/2052	1,621,578
ENTERGY ARK LLC 2.65% DUE	5,000,000	2.65	6/15/2051	2,959,905
ENTERGY ARK LLC 5.75% 01-15-2056	3,000,000	5.75	1/15/2056	3,064,622
ENTERGY CORP NEW 5.875%	5,000,000	5.88	6/15/2056	5,013,627
ENTERGY CORP NEW 6.1% DUE 06-15-2056	1,000,000	6.10	6/15/2056	1,004,722
ENTERGY LA LLC 5.65% DUE 04-15-2056	7,000,000	5.65	4/15/2056	7,000,146
ENTERGY LA LLC COLL TR MTG BD 4.9% 04-15-2036	5,000,000	4.90	4/15/2036	4,960,595
ENTERGY MISS LLC 5.85% 06-01-2054	3,000,000	5.85	6/1/2054	3,005,839
ENTERGY MISSISSIPPI LLC 5.05% 04-15-2036	5,000,000	5.05	4/15/2036	4,996,328
ENTERGY TEXAS INC 5.2% 06-15-2036	5,000,000	5.20	6/15/2036	5,000,890
ENTERPRISE PRODS 5.95% DUE 02-01-2041	610,000	5.95	2/1/2041	650,882
EOG RES INC 4.4% 01-15-2031	5,000,000	4.40	1/15/2031	5,035,286
EOG RES INC 5.35% 01-15-2036	3,000,000	5.35	1/15/2036	3,106,215
EOG RESOURCES INC 5.65% 12-01-2054	3,000,000	5.65	12/1/2054	2,949,425
EQUINIX ASIA FIN CORP 4.4% 03-15-2031	3,000,000	4.40	3/15/2031	2,974,711
EQUINIX EUROPE 2 FINANCING CORP LLC 4.7% 03-15-2033	5,000,000	4.70	3/15/2033	4,948,635
EQUINOR ASA 4.25% 06-02-2028	8,715,000	4.25	6/2/2028	8,728,760
EQUINOR ASA 4.5%	5,000,000	4.50	9/3/2030	5,059,870
ERP OPERATING LP 4.95% 06-15-2032	5,000,000	4.95	6/15/2032	5,037,786
ESSENT GROUP LTD NT 6.25% 07-01-2029	5,000,000	6.25	7/1/2029	5,310,895
ESSENTIAL PPTYS LP 5.375% 07-15-2036	2,000,000	5.38	7/15/2036	1,978,122
ESSENTIAL PPTYS LP 5.4% 12-01-2035	2,000,000	5.40	12/1/2035	1,988,511
ESSENTIAL UTILITIES INC 4.8% 08-15-2027	5,000,000	4.80	8/15/2027	5,105,456
ESSENTIAL UTILITIES INC 5.125% 03-15-2036	3,000,000	5.13	3/15/2036	3,005,002
ESSENTIAL UTILITIES INC 5.25% 08-15-2035	5,000,000	5.25	8/15/2035	5,090,836
ESSENTIAL UTILS INC SR NT 5.3%	2,000,000	5.30	5/1/2052	1,852,417

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EURO INV BANK 3.875% SNR 15/10/30 USD 1000	5,000,000	3.88	10/15/2030	4,975,496
EUROPEAN INVESTMENT BANK 3.75% 05-15-2029	7,000,000	3.75	5/15/2029	6,946,101
EUROPEAN INVESTMENT BANK 4.5%	12,000,000	4.50	10/16/2028	12,198,145
EUROPEAN INVT BK 3.625% 07-15-2030	5,000,000	3.63	7/15/2030	4,976,032
EUROPEAN INVT BK 3.875% 03-15-2028	9,000,000	3.88	3/15/2028	9,058,779
EUROPEAN INVT BK 4.5% 03-14-2030	10,000,000	4.50	3/14/2030	10,233,035
EUROPEAN INVT BK GLOBAL BD 4.375% 08-16-2033	5,000,000	4.38	8/16/2033	5,021,780
EUROPEAN INVT BK GLOBAL NT 3.75% 03-13-2031	5,000,000	3.75	3/13/2031	4,958,290
EUROPEAN INVT BK SR NT 4.25% 08-16-2032	4,000,000	4.25	8/16/2032	4,056,172
EVERGY KANS CENT 3.45% DUE 04-15-2050	4,000,000	3.45	4/15/2050	2,851,085
EVERGY METRO INC 5.125% 08-15-2035	3,000,000	5.13	8/15/2035	3,031,848
EVERSOURCE ENERGY 4.45% 12-15-2030	4,000,000	4.45	12/15/2030	3,938,979
EXETER AUTOMOBILE 4.22% DUE 10-15-2030	1,000,000	4.22	10/15/2030	991,103
EXETER AUTOMOBILE 4.67% DUE 08-15-2028	5,430	4.67	8/15/2028	5,443
EXETER AUTOMOBILE 5.23% DUE 01-15-2032	500,000	5.23	1/15/2032	499,591
EXETER AUTOMOBILE RECEIVABLES TR 2023-2 SER 23-2 A CLS D 6.32% 08-15-2029	175,000	6.32	8/15/2029	177,381
EXETER AUTOMOBILE RECEIVABLES TRUST SER 25-1 A CL D 5.49% 05-15-2031	435,000	5.49	5/15/2031	439,407
EXETER AUTOMOBILE RECEIVABLES TRUST SER 25-3 A CL-D 5.7% 10-15-2031	135,000	5.57	10/15/2031	136,217
EXPEDIA GROUP INC 5.5% DUE 04-15-2036	5,000,000	5.50	4/15/2036	5,011,811
EXPORT CREDIT BANK OF TURKEY INC 4.625% 01-15-2036	5,000,000	4.63	1/15/2036	5,031,702
EXPORT-IMPORT BANK OF KOREA 2.125% DUE 01-18-2032 REG	3,000,000	2.13	1/18/2032	2,686,808
EXPORT-IMPORT BANK OF KOREA 4.0% 09-11-2029	3,000,000	4.00	9/11/2029	3,001,714
EXTRA SPACE STORAGE L P 3.9%	2,000,000	3.90	4/1/2029	1,978,419
EXTRA SPACE STORAGE L P 4.95% 01-15-2033	5,000,000	4.95	1/15/2033	5,063,166
F&G ANNUITIES & LIFE INC 6.25% 10-04-2034	3,000,000	6.25	10/4/2034	2,979,782
FAIRFAX FINANCIAL HLDGS LTD 5.625% 08-16-2032	3,000,000	5.63	8/16/2032	3,138,698
FAIRFAX FINL HLDGS LTD 6.5% 05-20-2055	5,000,000	6.50	5/20/2055	5,254,705
FANNIE MAE 01/01/2047 1.5% 01-01-2047	872,882	1.50	1/1/2047	681,799
FANNIE MAE 01/05/2051 2.5% 05-01-2051	16,594,099	2.50	5/1/2051	14,190,575
FANNIE MAE 4.0% 01/02/2049 4% 02-01-2049	2,041,526	4.00	2/1/2049	1,936,124
FANNIE MAE 4.0% 01/09/2049 4% 09-01-2049	1,510,843	4.00	9/1/2049	1,432,673
FANNIE MAE BV 4258 2% 02-01-2052	18,693,094	2.00	2/1/2052	15,169,601
FANNIE MAE CB 2580 1.5% 01-01-2037	10,537,690	1.50	1/1/2037	9,445,188
FANNIE MAE FN BR 7826 3% 04-01-2051	7,616,987	3.00	4/1/2051	6,710,263
FANNIE MAE FN BV 4697 2% 04-01-2052	1,502,921	2.00	4/1/2052	1,184,897

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FANNIE MAE FN CC 1214 5.5% 5.5%	70,075,912	5.50	10/1/2055	71,778,607
FANNIE MAE POOL FN BU 4107 6.5% 6.5% 08-01-2053	2,905,576	6.50	8/1/2053	3,050,251
FANNIE MAE POOL FN BW 6312 5.50% 5.5% 08-01-2052	3,705,907	5.50	8/1/2052	3,788,410
FANNIE MAE POOL FN CB 9248 5.5% 1/9/2039 5.5% 09-01-2039	6,907,049	5.50	9/1/2039	7,125,308
FANNIE MAE POOL FN CB 9819 6% 1/1/2055 6% 01-01-2055	30,569,003	6.00	1/1/2055	32,105,157
FANNIE MAE POOL FN CC 0868 6% 1/8/2055 6% 08-01-2055	39,864,613	6.00	8/1/2055	41,637,092
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 5.15% 02-17-2039	5,000,000	5.15	2/17/2039	5,018,050
FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 5.15% 03-04-2041	3,000,000	5.15	3/4/2041	2,987,999
FED HOME LN MTG 1.5% DUE 04-01-2037	5,297,080	1.50	4/1/2037	4,727,187
FED HOME LN MTG 2.5% DUE 09-01-2050	15,481,910	2.50	9/1/2050	12,999,516
FED HOME LN MTG 4% DUE 04-01-2050	4,051,353	4.00	4/1/2050	3,850,061
FED HOME LN MTG 4.5% DUE 06-01-2049	2,874,379	4.50	6/1/2049	2,802,979
FED REPUBLIC OF 6.25% 05-22-2036	5,000,000	6.25	5/22/2036	4,983,967
FED RLTY INVT TR FIXED 5.375%	3,000,000	5.38	5/1/2028	3,067,154
FEDERAL FARM CREDIT BANK 3.8% DUE 04-05-2032 REG	9,900,000	3.80	4/5/2032	9,610,887
FEDERAL FARM CREDIT BANK 4.37% 06-25-2029	5,000,000	4.37	6/25/2029	4,992,770
FEDERAL FARM CREDIT BANK 4.97%	3,000,000	4.97	9/17/2035	3,013,386
FEDERAL HOME LN BKS 3.5% 10-04-2027	3,000,000	3.50	10/4/2027	3,001,606
FEDERAL HOME LN BKS CONS BD DTD 03/26/2026 4.45% 03-26-2031	6,000,000	4.45	3/26/2031	6,038,887
FEDERAL HOME LN BKS CONS BD DTD 07/30/2021 1.11% 07-27-2026	1,333,333	1.11	7/27/2026	1,337,029
FEDERAL HOME LN MTG CORP # SD 8182 2.0% DUE	378,192	2.00	12/1/2051	304,220
FEDERAL HOME LN MTG CORP 2.5% 08-01-2051	16,686,062	2.50	8/1/2051	14,048,173
FEDERAL HOME LN MTG CORP 3.5% 04-01-2042	1,073,914	3.50	4/1/2042	1,013,402
FEDERAL HOME LN MTG CORP 3.92% 01-16-2029	5,000,000	3.92	1/16/2029	5,042,388
FEDERAL HOME LN MTG CORP 4.125% 02-20-2031	5,000,000	4.13	2/20/2031	5,008,515
FEDERAL HOME LN MTG CORP GOLD POOL # Q 33602 3.0% 05-01-2045	2,336,724	3.00	5/1/2045	2,116,692
FEDERAL HOME LN MTG CORP POOL # A 13315 5% 09-01-2033 BEO	253,890	5.00	9/1/2033	254,461
FEDERAL HOME LN MTG CORP POOL # A 14518 5% 10-01-2033 BEO	177,223	5.00	10/1/2033	178,836
FEDERAL HOME LN MTG CORP POOL # A 17663 5% 01-01-2034 BEO	71,997	5.00	1/1/2034	71,512
FEDERAL HOME LN MTG CORP POOL # A 90316 4.5% 12-01-2039 BEO	468,468	4.50	12/1/2039	465,610
FEDERAL HOME LN MTG CORP POOL # C 01622 5% 09-01-2033 BEO	89,803	5.00	9/1/2033	90,469
FEDERAL HOME LN MTG CORP POOL # C 01848 6% 06-01-2034 BEO	170,230	6.00	6/1/2034	175,565
FEDERAL HOME LN MTG CORP POOL # C 03531 4% 10-01-2040 BEO	1,144,882	4.00	10/1/2040	1,115,322
FEDERAL HOME LN MTG CORP POOL # C 78238 5.5% 04-01-2033 BEO	43,860	5.50	4/1/2033	44,631
FEDERAL HOME LN MTG CORP POOL # G 01740 5.5% 12-01-2034 BEO	298,101	5.50	12/1/2034	303,919
FEDERAL HOME LN MTG CORP POOL # G 02264 6% 07-01-2036 BEO	111,034	6.00	7/1/2036	117,172

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FEDERAL HOME LN MTG CORP POOL # G 07961 3.5% 03-01-2045 BEO	1,147,847	3.50	3/1/2045	1,071,919
FEDERAL HOME LN MTG CORP POOL # G 08081 6% 09-01-2035 BEO	163,206	6.00	9/1/2035	172,222
FEDERAL HOME LN MTG CORP POOL # G 08257 6% 03-01-2038 BEO	71,775	6.00	3/1/2038	75,749
FEDERAL HOME LN MTG CORP POOL # G 08614 3% 11-01-2044 BEO	1,638,828	3.00	11/1/2044	1,484,506
FEDERAL HOME LN MTG CORP POOL # G 08750 3% 03-01-2047 BEO	3,544,723	3.00	3/1/2047	3,182,785
FEDERAL HOME LN MTG CORP POOL # G 08757 3.5% 04-01-2047 BEO	2,837,181	3.50	4/1/2047	2,636,207
FEDERAL HOME LN MTG CORP POOL # G 08830 3.5% 08-01-2048 BEO	815,741	3.50	8/1/2048	753,053
FEDERAL HOME LN MTG CORP POOL # G 08837 4.5% 09-01-2048 BEO	778,395	4.50	9/1/2048	759,895
FEDERAL HOME LN MTG CORP POOL # G 18708 4% 09-01-2033 BEO	4	4.00	9/1/2033	4
FEDERAL HOME LN MTG CORP POOL # Q 10262 3.5% 08-01-2042 BEO	1,975,646	3.50	8/1/2042	1,854,027
FEDERAL HOME LN MTG CORP POOL # Q 22498 4% 10-01-2043 BEO	3,003,537	4.00	10/1/2043	2,891,807
FEDERAL HOME LN MTG CORP POOL # Q 28421 3.5% 09-01-2044 BEO	1,929,968	3.50	9/1/2044	1,802,499
FEDERAL HOME LN MTG CORP POOL # Q 51461 3.5% 10-01-2047 BEO	3,047,231	3.50	10/1/2047	2,817,551
FEDERAL HOME LN MTG CORP POOL # Q 51774 3.5% 10-01-2047 BEO	4,305,892	3.50	10/1/2047	3,998,250
FEDERAL HOME LN MTG CORP POOL # Q 53670 3.5% 01-01-2048 BEO	4,256,971	3.50	1/1/2048	3,938,691
FEDERAL HOME LN MTG CORP POOL # QC 2508 2.5% DUE 06-01-2051	11,354,436	2.50	6/1/2051	9,752,994
FEDERAL HOME LN MTG CORP POOL # QC 3136 1.5% 05-01-2046	978,510	1.50	5/1/2046	758,495
FEDERAL HOME LN MTG CORP POOL # QD 4873 2.5% DUE 01-01-2052 REG	14,838,904	2.50	1/1/2052	12,622,785
FEDERAL HOME LN MTG CORP POOL # QK-0667 1.5% 02-01-2041 REG	966,680	1.50	2/1/2041	799,915
FEDERAL HOME LN MTG CORP POOL # RA-1942 3% 12-01-2049	8,701,961	3.00	12/1/2049	7,713,327
FEDERAL HOME LN MTG CORP POOL # RB 0763 2.0% 01-01-2042	5,071,398	2.00	1/1/2042	4,383,589
FEDERAL HOME LN MTG CORP POOL # RB-5039 3.5% 03-01-2040	441,270	3.50	3/1/2040	418,831
FEDERAL HOME LN MTG CORP POOL # RB 5076 2.0% DUE 07-01-2040 BEO	1,326,566	2.00	8/1/2040	1,159,040
FEDERAL HOME LN MTG CORP POOL # RB-5141 2% DUE 01-01-2042 REG	5,483,423	2.00	1/1/2042	4,741,162
FEDERAL HOME LN MTG CORP POOL # RBS 5145 2.0% 01-01-2042	1,379,861	2.00	2/1/2042	1,192,211
FEDERAL HOME LN MTG CORP POOL # RE-6097 2.0% DUE 04-01-2051 REG	18,199,602	2.00	5/1/2051	14,304,200
FEDERAL HOME LN MTG CORP POOL # RJ 2281 6.0% 09-01-2054	34,078,387	6.00	9/1/2054	35,210,803
FEDERAL HOME LN MTG CORP POOL # RQ 0101 4.5% 03-01-2056	29,627,812	4.50	3/1/2056	28,505,190
FEDERAL HOME LN MTG CORP POOL # SB 8057 2% DUE 08-01-2035 REG	1,317,031	2.00	8/1/2035	1,205,708
FEDERAL HOME LN MTG CORP POOL # SB-8069 2.0% 10-01-2035	1,309,523	2.00	10/1/2035	1,198,805
FEDERAL HOME LN MTG CORP POOL # SB-8126 1% DUE 10-01-2036 REG	1,811,958	1.00	11/1/2036	1,571,365
FEDERAL HOME LN MTG CORP POOL # SB 8131 1.5% DUE 11-01-2036 REG	9,457,366	1.50	12/1/2036	8,440,365

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FEDERAL HOME LN MTG CORP POOL # SD 1837 2% DUE 08-01-2051 REG	11,834,356	2.00	8/1/2051	9,560,822
FEDERAL HOME LN MTG CORP POOL # SD 2181 5.5% DUE 01-01-2053	11,951,690	5.50	1/1/2053	12,136,241
FEDERAL HOME LN MTG CORP POOL # SD 4175 2.5% 06-01-2052 BEO	24,989,164	2.50	6/1/2052	20,999,525
FEDERAL HOME LN MTG CORP POOL # SD 4176 3% 09-01-2052 BEO	37,130,445	3.00	9/1/2052	32,540,570
FEDERAL HOME LN MTG CORP POOL # SD 8156 2.5% DUE 07-01-2051 BEO	68,424,155	2.50	7/1/2051	57,794,107
FEDERAL HOME LN MTG CORP POOL # SD 8348 5.0% 08-01-2053	49,804,462	5.00	8/1/2053	49,274,701
FEDERAL HOME LN MTG CORP POOL # V 82759 3.5% 11-01-2046	4,445,114	3.50	11/1/2046	4,133,943
FEDERAL HOME LN MTG CORP POOL # ZA 5289 3.5% 03-01-2048 BEO	4,889,965	3.50	3/1/2048	4,520,742
FEDERAL HOME LN MTG CORP POOL # ZI 9755 4.5% 02-01-2040 BEO	635,883	4.50	2/1/2040	631,228
FEDERAL HOME LN MTG CORP POOL # ZM 4227 3.5% 09-01-2047 BEO	4,464,652	3.50	9/1/2047	4,129,383
FEDERAL HOME LN MTG CORP POOL # ZM 8576 4% 10-01-2048 BEO	528,697	4.00	10/1/2048	503,586
FEDERAL HOME LN MTG CORP POOL # ZS 2909 4.5% 04-01-2040 BEO	1,907,746	4.50	4/1/2040	1,893,782
FEDERAL HOME LN MTG CORP POOL QD 6991 2.0% 02-01-2047	1,207,571	2.00	2/1/2047	990,441
FEDERAL HOME LN MTG CORP POOL SD 2184 6.0% DUE 01-01-2053	14,991,036	6.00	1/1/2053	15,454,593
FEDERAL HOME LN MTG CORP POOL # SD 2399 6.0% 02-01-2053	11,637,425	6.00	2/1/2053	12,189,487
FEDERAL HOME LN MTG CORP SER 00 K 179 CL A 1 4.32% 01-25-2036	3,992,749	4.32	1/25/2036	3,935,295
FEDERAL HOME LN MTG CORP SER 00 K 538 CL A 2 4.478% 01-25-2030	2,000,000	4.48	1/25/2030	2,005,308
FEDERAL HOME LN MTG CORP SER 00 K 544 CL A 2 4.266% 07-25-2030	5,000,000	4.27	7/25/2030	4,981,569
FEDERAL HOME LN MTG CORP SER 00 K 553 CL A 2 4.07000017166% 12-25-2030	12,000,000	4.07	12/25/2030	11,833,830
FEDERAL HOME LN MTG CORP SER 00 K 764 CL A 2 4.11999988556% 12-25-2032	7,000,000	4.12	12/25/2032	6,843,251
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 10-01-2051	2,630,719	1.50	10/1/2051	2,022,075
FEDERAL HOME LOAN MORTGAGE CORP 1.5% 11-01-2050	21,819,919	1.50	11/1/2050	16,738,818
FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2051	27,174,521	2.00	4/1/2051	21,911,218
FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2042	4,248,068	2.00	5/1/2042	3,665,031
FEDERAL HOME LOAN MORTGAGE CORP 2% 05-01-2052	90,679,574	2.00	5/1/2052	72,860,982
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2035	786,333	2.00	9/1/2035	719,856
FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2051	7,070,814	2.00	11/1/2051	5,685,729
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052	29,040,106	2.50	5/1/2052	24,458,814
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-01-2051	33,309,660	2.50	12/1/2051	28,561,301
FEDERAL HOME LOAN MORTGAGE CORP 3% 04-01-2042	7,400,066	3.00	4/1/2042	6,839,447
FEDERAL HOME LOAN MORTGAGE CORP 3.5% 07-01-2042	1,226,487	3.50	7/1/2042	1,158,189
FEDERAL HOME LOAN MORTGAGE CORP 4% 05-01-2049	1,913,084	4.00	5/1/2049	1,820,419

Fixed Income

As of June 30, 2026

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2048	182,109	4.50	12/1/2048	178,362
FEDERAL HOME LOAN MORTGAGE CORP 5% 03-01-2056	23,498,121	5.00	3/1/2056	23,199,732
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 02-01-2054	20,945,153	6.50	2/1/2054	21,972,255
FEDERAL HOME LOAN MORTGAGE CORP FR SB 8141 POOL # SB 8141 2 DUE 02-01-2037 BEO	32,079,936	2.00	2/1/2037	29,283,935
FEDERAL HOME LOAN MORTGAGE CORP POOL # QA 5408 2.5% 12-01-2049 BEO	1,830,138	2.50	12/1/2049	1,536,686
FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-01-2037	26,746,796	2.00	1/1/2037	24,539,105
FEDERAL NATIONAL MORTGAGE ASSOC 2% 01-01-2052	31,394,114	2.00	1/1/2052	25,250,284
FEDERAL NATIONAL MORTGAGE ASSOC 2% 03-01-2051	2,495,914	2.00	3/1/2051	2,015,596
FEDERAL NATIONAL MORTGAGE ASSOC 2% 07-01-2051	45,382,908	2.00	7/1/2051	36,529,178
FEDERAL NATIONAL MORTGAGE ASSOC 2% 12-01-2051	56,452,561	2.00	12/1/2051	46,185,832
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 01-01-2052	31,832,729	2.50	1/1/2052	27,151,183
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051	16,945,491	2.50	5/1/2051	14,402,057
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 06-01-2051	6,394,659	2.50	6/1/2051	5,406,635
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 12-01-2050	31,048,702	2.50	12/1/2050	26,496,595
FEDERAL NATIONAL MORTGAGE ASSOC 3% 07-01-2035	6,527,350	3.00	7/1/2035	6,234,350
FEDERAL NATIONAL MORTGAGE ASSOC 4% 07-01-2052	15,270,586	4.00	7/1/2052	14,356,164
FEDERAL NATL MTG ASSN GTD MTG POOL # AI 5603 4.5% DUE 07-01-2041 BEO	650,379	4.50	7/1/2041	645,614
FEDERAL NATL MTG ASSN GTD MTG POOL # AI 9555 4% DUE 09-01-2041 BEO	658,286	4.00	9/1/2041	638,678
FEDERAL NATL MTG ASSN GTD MTG POOL # AK 6154 4% 03-01-2042 BEO	341,331	4.00	3/1/2042	329,752
FEDERAL NATL MTG ASSN GTD MTG POOL # AL 5887 4.5% 10-01-2044 BEO	121,720	4.50	10/1/2044	119,704
FEDERAL NATL MTG ASSN GTD MTG POOL # AL 6542 4.5% 03-01-2045 BEO	200,724	4.50	3/1/2045	197,389
FEDERAL NATL MTG ASSN GTD MTG POOL # AL 6997 4.5% 11-01-2042 BEO	47,380	4.50	11/1/2042	47,033
FEDEX FGHT HLDG CO INC NT 144 A 4.65% 03-15-2031	5,000,000	4.65	3/15/2031	5,005,629
FHLB CONS BD DTD 03/30/2020 2.22 03-30-2035	4,000,000	2.22	3/30/2035	3,318,636
FHLMC 4% MBS 01/11/44 USD POOL # V 81429 411-01-2044	2,246,345	4.00	11/1/2044	2,156,280
FHLMC GOLD 3.5% MBS 01/12/2045	2,210,294	3.50	12/1/2045	2,052,893
FHLMC GOLD A 11748 4.5 08-01-2033	93,276	4.50	8/1/2033	92,739
FHLMC GOLD Q 19738 3.5 06-01-2043	2,657,815	3.50	6/1/2043	2,485,631
FHLMC GOLD Q 31353 Q 3 3.5% 02-01-2045	1,590,830	3.50	2/1/2045	1,485,421
FHLMC GOLD Q 33383 3% 05-01-2045	2,793,475	3.00	5/1/2045	2,511,262
FHLMC GOLD Q 34307 3% 06-01-2045	2,310,607	3.00	6/1/2045	2,090,153

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FHLMC GOLD V 81296 4% 07-01-2044	892,565	4.00	7/1/2044	857,567
FHLMC MULTICLASS SER K-152 CLS A 2 3.78% 11-25-2032	300,000	3.78	11/25/2032	288,186
FHLMC MULTICLASS TRANCHE 00039 3.444% 12-25-2027	300,000	3.44	12/25/2027	296,832
FHLMC MULTICLASS TRANCHE 00249 3.117 06-25-2027	152,641	3.12	6/25/2027	151,429
FHLMC MULTIFAMILY STRUCTURED P SR K-164 CL A 2 5% 05-25-2034	705,000	5.00	5/25/2034	723,827
FHLMC POOL # G 08003 6 07-01-2034	111,026	6.00	7/1/2034	114,507
FHLMC POOL # G 08795 3 01-01-2048	2,870,579	3.00	1/1/2048	2,564,256
FHLMC POOL # RA 7214 2.5% 04-01-2047	23,729,677	2.50	4/1/2047	20,291,817
FHLMC POOL # RJ 1234 7.5% 03-01-2054	5,950,877	7.50	3/1/2054	6,397,124
FHLMC POOL # SD 4850 6.0% 12-01-2053	11,454,316	6.00	12/1/2053	11,840,476
FHLMC POOL # SD-8121 2.0% DUE 12-01-2050 REG	3,190,687	2.00	1/1/2051	2,578,760
FHLMC POOL # ZA 6388 4.5% 02-01-2049	1,989,259	4.50	2/1/2049	1,946,936
FHLMC POOL # ZN 4495 4% DUE 12-01-2048 REG	5,523,169	4.00	12/1/2048	5,258,227
FHLMC POOL ZS 4777 3.5%	298,464	3.50	7/1/2048	275,431
FHLMC SER K 119 CL A 2 1.566% 09-25-2030	285,000	1.57	9/25/2030	254,084
FHLMC SR K 522 CL A 2 4.803%	2,917,287	4.80	5/25/2029	2,949,896
FHLMC SR K 549 CL A 2 VAR 09-25-2030	5,000,000	4.34	9/25/2030	4,986,143
FHLMC SUPER 30 Y FIXED 2.5% 01-01-2054	28,400,567	2.50	1/1/2054	23,917,506
FHLMC UMBS 30 Y FIXED 6.5% 01-01-2054	5,360,208	6.50	1/1/2054	5,596,052
FIDELITY NATL INFORMATION SERV 4.55% 03-10-2029	3,000,000	4.55	3/10/2029	3,018,647
FIDELITY NATL INFORMATION SVCS 4.45% 03-10-2028	3,000,000	4.45	3/10/2028	3,030,318
FIFTH THIRD BANCORP 4.566% 04-29-2032	12,500,000	4.57	4/29/2032	12,370,362
FIFTH THIRD BANCORP 6.361%	10,000,000	6.36	10/27/2028	10,336,346
FIRST AMERN FINL CORP 5.45%	3,000,000	5.45	9/30/2034	2,999,950
FLEX LTD 5.25%	2,000,000	5.25	1/15/2032	2,050,910
FLORIDA POWER & LIGHT COMPANY 5.6% 02-15-2066	3,000,000	5.60	2/15/2066	2,981,784
FLORIDA PWR & LT CO FIRST MTG BD 5.75% 06-01-2056	3,000,000	5.75	6/1/2056	3,029,335
FLORIDA PWR & LT CO FIRST MTG BD 5.9% 06-01-2066	3,000,000	5.90	6/1/2066	3,039,042
FNMA 1.5% DUE 12-01-2050	629,707	1.50	12/1/2050	483,264
FNMA 2% 02-01-2047	8,862,914	2.00	2/1/2047	7,252,242
FNMA 2.5% DUE 04-01-2051	24,172,860	2.50	4/1/2051	20,431,437
FNMA 3% 07-01-2050	15,002,625	3.00	7/1/2050	13,162,475
FNMA 3% DUE 07-01-2050	26,473,540	3.00	7/1/2050	23,166,486
FNMA 30 YEAR PASS-THROUGHS 5.5% MAT 30 YEARS SETTLES JULY	250,000,000	0.00		250,798,810
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JULY	25,000,000	0.00	7/15/2055	25,859,183
FNMA 4% MBS 01/08/2049 USD' BO 1351 F' POOL # BO 1351 4% DUE 08-01-2049 BEO	435,321	4.00	8/1/2049	415,763

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA 4.42% DUE 06-12-2031	3,000,000	4.42	6/12/2031	2,997,734
FNMA FNMA # FM 5951 2% 02-01-2051	15,435,681	2.00	2/1/2051	12,479,963
FNMA NT 5.625 07-15-2037	2,232,000	5.63	7/15/2037	2,489,869
FNMA POOL # CA 3641 4.0%	3,834,676	4.00	6/1/2049	3,649,323
FNMA POOL #255458 5.5% 11-01-2034 BEO	232,588	5.50	11/1/2034	236,897
FNMA POOL #481473 6% DUE 02-01-2029 REG	1	6.00	2/1/2029	1
FNMA POOL #555326 5.5% 04-01-2033 BEO	203,379	5.50	4/1/2033	205,837
FNMA POOL #683387 5.5 02-01-2033 BEO	56,373	5.50	2/1/2033	57,287
FNMA POOL #694729 5.5% 04-01-2033 BEO	180,435	5.50	4/1/2033	184,765
FNMA POOL #696399 5.5% 03-01-2033 BEO	73,511	5.50	3/1/2033	74,396
FNMA POOL #702000 5% 05-01-2033 BEO	91,919	5.00	5/1/2033	92,465
FNMA POOL #721255 5.5% 07-01-2033 BEO	122,671	5.50	7/1/2033	123,676
FNMA POOL #725221 5.5% 01-01-2034 BEO	91,094	5.50	1/1/2034	92,400
FNMA POOL #725423 5.5% DUE 05-01-2034 REG	374,019	5.50	5/1/2034	379,925
FNMA POOL #725424 5.5% 04-01-2034 BEO	283,910	5.50	4/1/2034	288,292
FNMA POOL #725705 5% 08-01-2034 BEO	406,666	5.00	8/1/2034	407,461
FNMA POOL #725773 5.5% 09-01-2034 BEO	343,283	5.50	9/1/2034	348,868
FNMA POOL #726211 5.5% 07-01-2033 BEO	243,060	5.50	7/1/2033	245,052
FNMA POOL #729333 5.5% 07-01-2033 BEO	82,243	5.50	7/1/2033	82,917
FNMA POOL #735141 5.5% 01-01-2035 BEO	360,380	5.50	1/1/2035	366,415
FNMA POOL #735228 5.5% 02-01-2035 BEO	676,715	5.50	2/1/2035	688,167
FNMA POOL #735500 5.5% 05-01-2035 BEO	464,717	5.50	5/1/2035	472,631
FNMA POOL #735870 5% 08-01-2035 BEO	104,065	5.00	8/1/2035	104,141
FNMA POOL #755600 5% 04-01-2034 BEO	96,314	5.00	4/1/2034	96,086
FNMA POOL #758850 5.5% DUE 12-01-2033 REG	192,311	5.50	12/1/2033	193,887
FNMA POOL #780884 5% 05-01-2034 BEO	168,702	5.00	5/1/2034	169,752
FNMA POOL #783016 5% 06-01-2034 BEO	205,401	5.00	6/1/2034	205,330
FNMA POOL #797578 5.5% 06-01-2035 BEO	85,898	5.50	6/1/2035	86,653
FNMA POOL #809261 5.5% 01-01-2035 BEO	48,497	5.50	1/1/2035	48,895
FNMA POOL #825966 5% 07-01-2035 BEO	86,524	5.00	7/1/2035	87,614
FNMA POOL #826305 5% 07-01-2035 BEO	93,792	5.00	7/1/2035	94,974
FNMA POOL #826738 5% 08-01-2035 BEO	122,293	5.00	8/1/2035	123,834
FNMA POOL #843492 6% 10-01-2035 BEO	267,210	6.00	10/1/2035	280,939
FNMA POOL #867481 6% 07-01-2036 BEO	166,000	6.00	7/1/2036	174,968
FNMA POOL #888637 6% 09-01-2037 BEO	83,691	6.00	9/1/2037	88,218
FNMA POOL #889549 6% 06-01-2038 BEO	183,273	6.00	6/1/2038	193,192
FNMA POOL #932003 5% 09-01-2039 BEO	1,250,116	5.00	9/1/2039	1,265,910

Fixed Income

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COLORADO PERA®

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA POOL #932850 4% 12-01-2040 BEO	647,436	4.00	12/1/2040	629,355
FNMA POOL #962074 6% 03-01-2038 BEO	124,343	6.00	3/1/2038	130,972
FNMA POOL #995245 5% 01-01-2039 BEO	216,505	5.00	1/1/2039	218,282
FNMA POOL # AA 7681 4.5% 06-01-2039 BEO	265,820	4.50	6/1/2039	263,875
FNMA POOL # AB 2089 4% 01-01-2041 BEO	801,536	4.00	1/1/2041	779,523
FNMA POOL # AB 2768 4.5% 04-01-2041 BEO	1,007,294	4.50	4/1/2041	999,915
FNMA POOL # AB 3026 4% 05-01-2041 BEO	947,676	4.00	5/1/2041	919,448
FNMA POOL # AB 4302 3.5% 01-01-2042 BEO	2,026,723	3.50	1/1/2042	1,901,539
FNMA POOL # AB 5256 3.5% 05-01-2042 BEO	1,037,528	3.50	5/1/2042	972,469
FNMA POOL # AB 9186 3% DUE 04-01-2043 BEO	551,759	3.00	4/1/2043	500,328
FNMA POOL # AC 6093 4.5% 11-01-2039 BEO	665,494	4.50	11/1/2039	660,624
FNMA POOL # AC 8518 5% 12-01-2039 BEO	493,449	5.00	12/1/2039	499,685
FNMA POOL # AD 7856 4.5% 06-01-2040 BEO	603,582	4.50	6/1/2040	599,162
FNMA POOL # AD 9187 4.5% 09-01-2040 BEO	497,227	4.50	9/1/2040	493,585
FNMA POOL # AE 7911 4% 11-01-2040 BEO	682,675	4.00	11/1/2040	661,272
FNMA POOL # AH 5859 4% DUE 02-01-2041 BEO	696,618	4.00	2/1/2041	678,133
FNMA POOL # AO 2139 4% 05-01-2042 BEO	1,726,291	4.00	5/1/2042	1,667,371
FNMA POOL # AO 4134 3.5% 06-01-2042 BEO	2,246,214	3.50	6/1/2042	2,106,064
FNMA POOL # AP 1652 3.5% 08-01-2042 BEO	2,631,326	3.50	8/1/2042	2,464,265
FNMA POOL # AS 1845 4.5% 02-01-2044 BEO	70	4.50	2/1/2044	69
FNMA POOL # AS 2329 4% 05-01-2044 BEO	2,049,657	4.00	5/1/2044	1,975,020
FNMA POOL # AS 2352 4% 05-01-2039 BEO	3,028,096	4.00	5/1/2039	2,949,240
FNMA POOL # AS 2521 4.5% 05-01-2044 BEO	359,292	4.50	5/1/2044	353,493
FNMA POOL # AS 3907 4% 11-01-2044 BEO	1,474,415	4.00	11/1/2044	1,413,793
FNMA POOL # AS 5564 3.5% 08-01-2045 BEO	4,760,910	3.50	8/1/2045	4,414,691
FNMA POOL # AS 5782 4% 09-01-2045 BEO	1,530,782	4.00	9/1/2045	1,472,429
FNMA POOL # AS 5909 3.5% 10-01-2045 BEO	3,579,406	3.50	10/1/2045	3,338,118
FNMA POOL # AS 5942 4% 10-01-2045 BEO	2,837,356	4.00	10/1/2045	2,716,413
FNMA POOL # AS 6053 4% 10-01-2035 BEO	440,626	4.00	10/1/2035	431,509
FNMA POOL # AS 6111 4% 11-01-2045 BEO	996,484	4.00	11/1/2045	951,973
FNMA POOL # AS 6186 3.5% 11-01-2045 BEO	2,917,994	3.50	11/1/2045	2,723,175
FNMA POOL # AS 6191 3.5% 11-01-2045 BEO	1,606,280	3.50	11/1/2045	1,497,986
FNMA POOL # AS 7026 4% 04-01-2046 BEO	892,861	4.00	4/1/2046	853,508
FNMA POOL # AS 7154 3% 05-01-2046 BEO	2,907,865	3.00	5/1/2046	2,608,315
FNMA POOL # AS 7155 3% 05-01-2046 BEO	2,830,805	3.00	5/1/2046	2,546,404
FNMA POOL # AS 8522 3% 12-01-2046 BEO	7,134,437	3.00	12/1/2046	6,366,741
FNMA POOL # AT 2127 3% DUE 04-01-2043 REG	1,555,110	3.00	4/1/2043	1,411,289

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA POOL # AT 2315 3% DUE 05-01-2043 REG	2,007,341	3.00	5/1/2043	1,820,960
FNMA POOL # AT 4253 3% DUE 06-01-2043 REG	2,049,596	3.00	6/1/2043	1,860,035
FNMA POOL # AT 4273 3% 06-01-2043 BEO	1,626,790	3.00	6/1/2043	1,473,969
FNMA POOL # AT 5163 3% DUE 05-01-2043 REG	2,233,648	3.00	5/1/2043	2,029,497
FNMA POOL # AT 5897 3% DUE 06-01-2043 REG	1,698,114	3.00	6/1/2043	1,539,830
FNMA POOL # AT 7415 3.5% 07-01-2043 BEO	2,433,277	3.50	7/1/2043	2,279,547
FNMA POOL # AV 0700 4% 12-01-2043 BEO	524,909	4.00	12/1/2043	505,957
FNMA POOL # AW 5464 4% 08-01-2044 BEO	1,495,788	4.00	8/1/2044	1,431,687
FNMA POOL # AW 9485 3.5% 11-01-2044 BEO	804,639	3.50	11/1/2044	754,556
FNMA POOL # AX 2532 3.5% 11-01-2044 BEO	2,242,916	3.50	11/1/2044	2,057,639
FNMA POOL # AX 5316 4.5% 01-01-2042 BEO	1,656,042	4.50	1/1/2042	1,643,909
FNMA POOL # AZ 7821 3.5% 08-01-2045 BEO	3,107,862	3.50	8/1/2045	2,898,354
FNMA POOL # BE 2489 3% 02-01-2047 BEO	3,002,450	3.00	2/1/2047	2,687,888
FNMA POOL # BE 5148 3% 02-01-2047 BEO	3,529,060	3.00	2/1/2047	3,158,388
FNMA POOL # BH 5119 3.5% 08-01-2047 BEO	2,838,717	3.50	8/1/2047	2,630,262
FNMA POOL # BH 9277 3.5% 02-01-2048 BEO	6,099,629	3.50	2/1/2048	5,641,611
FNMA POOL # BK 0484 2.5% 12-01-2049 BEO	430,119	2.50	12/1/2049	361,160
FNMA POOL # BK 3017 2.5% 09-01-2040 USD	2,480,615	2.50	9/1/2040	2,233,295
FNMA POOL # BK 8166 2% 10-01-2035 BEO	7,907,076	2.00	10/1/2035	7,238,414
FNMA POOL # BK 8506 2% 12-01-2050 BEO	33,316,375	2.00	12/1/2050	26,957,651
FNMA POOL # BM 3511 4.5% 02-01-2046 BEO	253,881	4.50	2/1/2046	252,021
FNMA POOL # BM 5569 4% 11-01-2048 BEO	2,985,949	4.00	11/1/2048	2,835,807
FNMA POOL # BO 2969 3.5%	3,486,846	3.50	9/1/2049	3,213,908
FNMA POOL # BO 3176 4% DUE 10-01-2049 BEO	6,659,921	4.00	10/1/2049	6,331,785
FNMA POOL # BO 8988 3% DUE 02-01-2050 BEO	5,632,887	3.00	2/1/2050	5,030,214
FNMA POOL # BO 9030 3% DUE 02-01-2050 BEO	7,581,713	3.00	2/1/2050	6,738,357
FNMA POOL # BP 1334 3% DUE 03-01-2050 BEO	8,576,150	3.00	3/1/2050	7,644,414
FNMA POOL # BP 1369 3% 03-01-2050	2,920,823	3.00	3/1/2050	2,603,499
FNMA POOL # BQ 3355 2.5% DUE 08-01-2035 REG	1,998,183	2.50	8/1/2035	1,880,548
FNMA POOL # BT 4671 2.5% DUE	6,795,534	2.50	8/1/2051	5,736,242
FNMA POOL # BU 0223 1.5% DUE 08-01-2051 REG	2,124,426	1.50	8/1/2051	1,633,489
FNMA POOL # CA 1532 3.5% DUE 04-01-2048	4,062,953	3.50	4/1/2048	3,760,747
FNMA POOL # CA 5585 4.5% DUE 04-01-2050 BEO	4,811,438	4.50	4/1/2050	4,683,716
FNMA POOL # CA 7695 1.5% DUE 11-01-2050 REG	3,175,280	1.50	11/1/2050	2,435,868
FNMA POOL # CA 8527 2.5% DUE 12-01-2050 REG	12,792,261	2.50	12/1/2050	10,825,512
FNMA POOL # CB 0138 1.5% DUE 03-01-2051 REG	729,024	1.50	3/1/2051	560,728
FNMA POOL # CB 2819 2.5% DUE	7,196,916	2.50	10/1/2041	6,427,474

Fixed Income

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COLORADO PERA®

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
FNMA POOL # CB 3204 2.5% DUE 03-01-2037	6,072,432	2.50	3/1/2037	5,724,731
FNMA POOL # CB 7640 6.0% 12-01-2053	29,565,705	6.00	12/1/2053	30,990,810
FNMA POOL # FA 0006 6% 12-01-2054 BEO	25,670,750	6.00	12/1/2054	26,905,930
FNMA POOL # FA 2109 5.5% 06-01-2040 BEO	20,446,939	5.50	6/1/2040	20,983,577
FNMA POOL # FA 3253 5.5% 10-01-2040 BEO	22,660,792	5.50	10/1/2040	23,427,859
FNMA POOL # FA 4895 3.5% 10-01-2051 BEO	24,641,191	3.50	10/1/2051	22,700,007
FNMA POOL # FM 1571 4% 12-01-2048 BEO	924,084	4.00	12/1/2048	879,904
FNMA POOL # FM 1577 3.5% 09-01-2034 BEO	2,852,337	3.50	9/1/2034	2,776,677
FNMA POOL # FM 1810 4% 04-01-2034 BEO	2,017,399	4.00	4/1/2034	1,995,634
FNMA POOL # FM 2398 3% 06-01-2033 BEO	6,192,055	3.00	6/1/2033	6,039,045
FNMA POOL # FM 3237 3.5% DUE 05-01-2050 BEO	7,318,054	3.50	5/1/2050	6,732,740
FNMA POOL # FM 3492 3.5% 02-01-2035 USD	5,399,900	3.50	2/1/2035	5,254,750
FNMA POOL # FM 4084 3% 12-01-2049 BEO	2,407,190	3.00	12/1/2049	2,148,084
FNMA POOL # FM 4190 3% DUE 04-01-2033 BEO	1,749,520	3.00	4/1/2033	1,718,306
FNMA POOL # FM 4517 2% 10-01-2035 BEO	8,987,700	2.00	10/1/2035	8,228,088
FNMA POOL # FM 5063 3.5% 07-01-2050 BEO	1,061,726	3.50	7/1/2050	976,249
FNMA POOL # FM 5110 4% 10-01-2034 BEO	1,026,511	4.00	10/1/2034	1,015,556
FNMA POOL # FM 5246 4% 11-01-2050 BEO	4,545,465	4.00	11/1/2050	4,359,505
FNMA POOL # FM 5410 2% 12-01-2050 BEO	26,500,083	2.00	12/1/2050	21,277,836
FNMA POOL # FM 5430 4.5% 06-01-2048 BEO	6,353,141	4.50	6/1/2048	6,234,382
FNMA POOL # FM 5830 1.5% 01-01-2051 BEO	1,758,432	1.50	1/1/2051	1,352,818
FNMA POOL # FM 7685 3% 06-01-2051 BEO	12,577,194	3.00	6/1/2051	11,033,963
FNMA POOL # FM 7707 3.5% 05-01-2048 BEO	3,918,166	3.50	5/1/2048	3,645,878
FNMA POOL # FM 7982 2.5% 07-01-2051 BEO	12,448,282	2.50	7/1/2051	10,515,627
FNMA POOL # FM 8021 3% 07-01-2051 BEO	17,229,345	3.00	7/1/2051	15,188,947
FNMA POOL # FM 9704 2% 12-01-2051 BEO	14,220,699	2.00	12/1/2051	11,559,765
FNMA POOL # FN CA 1952 4.5% 06-01-2048 REG	2,167,341	4.50	6/1/2048	2,120,155
FNMA POOL # FS 0222 1.5% 01-01-2042 BEO	71,648	1.50	1/1/2042	59,881
FNMA POOL # FS 0275 2% 01-01-2047 BEO	5,096,116	2.00	1/1/2047	4,174,555
FNMA POOL # FS 0316 1.5% 11-01-2041 BEO	7,712,012	1.50	11/1/2041	6,451,945
FNMA POOL # FS 0365 2.5% 01-01-2052 BEO	21,056,175	2.50	1/1/2052	17,943,972
FNMA POOL # FS 0713 4.5% 03-01-2050 BEO	20,951,989	4.50	3/1/2050	20,538,700
FNMA POOL # FS 1390 2.5% 12-01-2051 BEO	10,076,017	2.50	12/1/2051	8,510,178
FNMA POOL # FS 1476 3% 03-01-2052 BEO	14,113,175	3.00	3/1/2052	12,356,730
FNMA POOL # FS 1633 2.5% 02-01-2052 BEO	27,638,866	2.50	2/1/2052	23,339,194
FNMA POOL # FS 1681 2% 03-01-2047 BEO	19,435,408	2.00	3/1/2047	15,920,774
FNMA POOL # FS 1967 1% 03-01-2037 BEO	6,517,499	1.00	3/1/2037	5,651,960

Fixed Income

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FNMA POOL # FS 2037 1.5% 05-01-2037 BEO	4,214,536	1.50	5/1/2037	3,761,131
FNMA POOL # FS 2448 2% 05-01-2052 BEO	18,398,892	2.00	5/1/2052	14,809,224
FNMA POOL # FS 3118 5.5% 10-01-2052 BEO	19,674,794	5.50	10/1/2052	20,036,485
FNMA POOL # FS 3689 5.5% 01-01-2053 BEO	16,995,329	5.50	1/1/2053	17,389,242
FNMA POOL # FS 8868 5% 02-01-2053 BEO	20,760,794	5.00	2/1/2053	20,655,517
FNMA POOL # FS 9558 6% 08-01-2054 BEO	12,442,445	6.00	8/1/2054	12,872,493
FNMA POOL # FS 9773 4% 12-01-2051 BEO	23,859,515	4.00	12/1/2051	22,655,591
FNMA POOL # MA 0667 4% 03-01-2031 BEO	262,438	4.00	3/1/2031	259,590
FNMA POOL # MA 0706 4.5% 04-01-2031 BEO	288,563	4.50	4/1/2031	288,061
FNMA POOL # MA 2737 3% DUE 09-01-2046 BEO	3,110,138	3.00	9/1/2046	2,786,924
FNMA POOL # MA 2920 3% 03-01-2047 BEO	3,813,792	3.00	3/1/2047	3,420,163
FNMA POOL # MA 3148 3.5% 10-01-2047 BEO	2,170,552	3.50	10/1/2047	2,005,523
FNMA POOL # MA 3183 4% 11-01-2047 BEO	3,901,307	4.00	11/1/2047	3,714,823
FNMA POOL # MA 3211 4% DUE 12-01-2047 BEO	5,686,317	4.00	12/1/2047	5,428,574
FNMA POOL # MA 3278 4.5% 02-01-2048 BEO	1,504,207	4.50	2/1/2048	1,469,004
FNMA POOL # MA 3283 3% 02-01-2033 BEO	4,099,551	3.00	2/1/2033	3,945,522
FNMA POOL # MA 3384 4% 06-01-2048 BEO	4,378,523	4.00	6/1/2048	4,141,871
FNMA POOL # MA 3501 5% 10-01-2048 BEO	1,205,904	5.00	10/1/2048	1,207,944
FNMA POOL # MA 4046 3% 06-01-2040 BEO	6,390,983	3.00	6/1/2040	5,898,639
FNMA POOL # MA 4074 2% 07-01-2035 BEO	1,277,061	2.00	7/1/2035	1,169,129
FNMA POOL # MA 4095 2% 08-01-2035 BEO	1,445,152	2.00	8/1/2035	1,323,002
FNMA POOL # MA 4208 2% 12-01-2050 BEO	47,109,545	2.00	12/1/2050	37,999,456
FNMA POOL # MA 4209 1.5% 12-01-2050 BEO	6,919,400	1.50	12/1/2050	5,326,578
FNMA POOL # MA 4236 1.5% 01-01-2051 BEO	44,282,263	1.50	1/1/2051	34,019,601
FNMA POOL # MA 4261 2% 02-01-2036 BEO	4,575,645	2.00	2/1/2036	4,188,556
FNMA POOL # MA 4281 2% 03-01-2051 BEO	13,262,753	2.00	3/1/2051	10,703,889
FNMA POOL # MA 4306 2.5% 04-01-2051 BEO	25,910,551	2.50	4/1/2051	21,906,124
FNMA POOL # MA 4325 2.0% 05-01-2051	96,436,124	2.00	5/1/2051	78,008,728
FNMA POOL # MA 4356 2.5% 06-01-2051 BEO	11,150,123	2.50	6/1/2051	9,412,404
FNMA POOL # MA 4361 2.5% 06-01-2036 BEO	13,399,552	2.50	6/1/2036	12,571,317
FNMA POOL # MA 4364 2% 06-01-2041 BEO	6,414,426	2.00	6/1/2041	5,575,951
FNMA POOL # MA 4366 2.5% 06-01-2041 BEO	9,088,673	2.50	6/1/2041	8,126,306
FNMA POOL # MA 4378 2% 07-01-2051 BEO	8,516,198	2.00	7/1/2051	6,869,468
FNMA POOL # MA 4382 1.5% DUE 07-01-2036 BEO	16,327,130	1.50	7/1/2036	14,572,014
FNMA POOL # MA 4387 2% 07-01-2041 BEO	9,493,514	2.00	7/1/2041	8,244,954
FNMA POOL # MA 4398 2% 07-01-2051 BEO	16,858,951	2.00	8/1/2051	13,590,224
FNMA POOL # MA 4465 2% 11-01-2051 BEO	4,515,422	2.00	11/1/2051	3,633,146

Fixed Income

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FNMA POOL # MA 4492 2% DUE 12-01-2051 BEO	11,184,854	2.00	12/1/2051	8,997,170
FNMA POOL # MA 4520 2% 01-01-2042 BEO	223,444	2.00	1/1/2042	193,311
FNMA POOL # MA 4539 1.5% 02-01-2042 BEO	759,844	1.50	2/1/2042	639,498
FNMA POOL # MA 4547 2% DUE 02-01-2052 BEO	14,149,434	2.00	2/1/2052	11,369,146
FNMA POOL # MA 4586 2% 04-01-2042 BEO	9,908,893	2.00	4/1/2042	8,556,894
FNMA POOL # MA 4599 3% 05-01-2052 BEO	24,600,220	3.00	5/1/2052	21,531,135
FNMA POOL # MA 4605 1.5% 04-01-2042 BEO	435,381	1.50	4/1/2042	365,445
FNMA POOL # MA 4606 2% 05-01-2042 BEO	5,466,686	2.00	5/1/2042	4,720,275
FNMA POOL # MA 4661 3.5% 07-01-2042 BEO	1,480,273	3.50	7/1/2042	1,389,609
FNMA POOL # MA 4696 3.5% 08-01-2042 BEO	3,217,809	3.50	8/1/2042	3,026,708
FNMA POOL # MA 4701 4.5% 08-01-2052 BEO	18,403,792	4.50	8/1/2052	17,833,006
FNMA POOL # MA 5996 4.5% 03-01-2056 BEO	29,592,878	4.50	3/1/2056	28,471,572
FNMA POOL # MA 6091 5% 06-01-2046 BEO	3,271,831	5.00	6/1/2046	3,251,530
FNMA POOL # SD 1684 4.5% 09-01-2052	21,415,220	4.50	9/1/2052	20,751,048
FNMA POOL CA 2208 4.5%	858,346	4.50	8/1/2048	836,298
FNMA POOL # CA 4007 4.0% DUE 08-01-2049	21,818,349	4.00	8/1/2049	20,707,113
FNMA SINGLE FAMILY MORTGAGE 2% 30 YEARS SETTLES JULY	39,700,000	0.00		31,691,575
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JULY	10,000,000	0.00		8,353,906
FNMA SINGLE FAMILY MORTGAGE 3.0% MAT 30 YEARS SETTLES JULY	30,000,000	0.00		26,151,563
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JULY	75,000,000	0.00		68,039,063
FNMA SINGLE FAMILY MORTGAGE 4.0% 30 YEARS SETTLES JULY	18,000,000	0.00		16,821,520
FNMA SINGLE FAMILY MORTGAGE 4.5% 15 YEARS SETTLES JULY	20,000,000	0.00		19,761,493
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JULY	47,000,000	0.00		46,177,584
FNMA SINGLE FAMILY MTG 5 15 YEARS SETTLES JUL	25,000,000	0.00		25,100,396
FORD CR AUTO LEASE TR 2024-B NT CL B 5.18% 02-15-2028	20,000	5.18	2/15/2028	20,135
FORD CR AUTO OWNER 4.66% DUE 07-15-2032	2,000,000	4.66	7/15/2032	1,998,072
FORD CR AUTO OWNER 5.06% DUE 02-15-2029	120,000	5.06	2/15/2029	120,927
FORD CR AUTO OWNER 5.93% DUE 08-15-2029	209,000	5.93	8/15/2029	212,710
FORD CR AUTO OWNER TR 2023-A ASSET BACKED NT CL A-4 4.56% 12-15-2028	45,000	4.56	12/15/2028	45,158
FORD MOTOR CREDIT CO LLC 4.97% 04-06-2029	1,000,000	4.97	4/6/2029	1,001,520
FORD MOTOR CREDIT CO LLC 5.753% 04-06-2033	3,000,000	5.75	4/6/2033	3,015,999
FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027	5,000,000	5.85	5/17/2027	5,073,568
FORD MOTOR CREDIT CO LLC 5.869% 10-31-2035	7,400,000	5.87	10/31/2035	7,317,429
FORD MOTOR CREDIT CO LLC 5.875% 11-07-2029	9,330,000	5.88	11/7/2029	9,524,151
FORD MOTOR CREDIT CO LLC 6.5% 02-07-2035	12,000,000	6.50	2/7/2035	12,599,410
FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028	8,000,000	6.80	11/7/2028	8,340,584

Fixed Income

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FORD MTR CO DEL 3.25% 02-12-2032	18,800,000	3.25	2/12/2032	16,805,268
FORD MTR CO DEL NT 4.75 01-15-2043	5,000,000	4.75	1/15/2043	4,042,738
FORD MTR CR CO LLC 4.125% DUE 08-17-2027	11,000,000	4.13	8/17/2027	11,070,714
FORD MTR CR CO LLC 5.303%	7,603,000	5.30	9/6/2029	7,703,007
FORD MTR CR CO LLC 5.918%	2,000,000	5.92	3/20/2028	2,057,683
FORD MTR CR CO LLC 6.054%	5,000,000	6.05	11/5/2031	5,108,464
FORD MTR CR CO LLC 6.467% 05-22-2036	5,000,000	6.47	5/22/2036	5,114,754
FREDDIE MAC FR QD 6642 2% 02-01-2047	8,050,588	2.00	2/1/2047	6,598,958
FREDDIE MAC FR QD 9465 3% 04-01-2052	11,430,231	3.00	4/1/2052	10,120,665
FREDDIE MAC FR RB 0789 2.5% 03-01-2042	2,723,126	2.50	3/1/2042	2,422,145
FREDDIE MAC FR RB 5152 1.5% 04-01-2042	934,172	1.50	4/1/2042	780,149
FREDDIE MAC FR RB 5174 3.5% 08-01-2042	2,962,996	3.50	8/1/2042	2,771,117
FREDDIE MAC FR RB 5186 3% 1/9/2042 3% 09-01-2042	1,558,134	3.00	9/1/2042	1,438,842
FREDDIE MAC FR RB 5187 3.5% 10-01-2042	4,151,444	3.50	10/1/2042	3,922,087
FREDDIE MAC FR RJ 3695 6% 1/3/2055 6% 03-01-2055	17,739,173	6.00	3/1/2055	18,653,269
FREDDIE MAC FR SD 1696 2% 04-01-2047	17,542,407	2.00	4/1/2047	14,361,030
FREDDIE MAC FR SD 5900 6.5% 1/6/2054 6.5% 06-01-2054	21,648,826	6.50	6/1/2054	23,105,196
FREDDIE MAC POOL FR QX 0509 5% 1/11/2054 5% 11-01-2054	42,782,411	5.00	11/1/2054	42,331,424
FREDDIE MAC POOL FR RJ 1708 5.5% 1/6/2054 5.5% 06-01-2054	8,391,495	5.50	6/1/2054	8,505,687
FREDDIE MAC POOL FR RJ 4643 6% 1/8/2055 6% 08-01-2055	46,431,072	6.00	8/1/2055	48,582,659
FREDDIE MAC POOL FR SL 0270 6% 1/4/2054 6% 04-01-2054	16,637,704	6.00	4/1/2054	17,448,526
FREDDIE MAC POOL FR SL 2028 5.5% 1/8/2055 5.5% 08-01-2055	23,606,560	5.50	8/1/2055	23,999,733
FREDDIE MAC RJ 0663 6.5% 01-01-2054	13,530,207	6.50	1/1/2054	14,168,141
FREDDIE MAC RJ 1455 7% 05-01-2054	9,924,840	7.00	5/1/2054	10,611,506
FREDDIE MAC SD 6712 6.5% 10-01-2054	14,633,492	6.50	10/1/2054	15,443,762
GE HEALTHCARE TECHNOLOGIES INC SR NT 4.15% 12-15-2028	2,000,000	4.15	12/15/2028	1,985,815
GEORGIA POWER CO 4.85%	2,000,000	4.85	3/15/2031	2,041,061
GEORGIA PWR CO 4.0% 10-01-2028	2,000,000	4.00	10/1/2028	1,999,932
GILEAD SCIENCES INC 2.6% DUE	3,000,000	2.60	10/1/2040	2,198,748
GILEAD SCIENCES INC 4.6% 05-20-2031	3,000,000	4.60	5/20/2031	3,006,155
GILEAD SCIENCES INC SR NT 4.4%	5,000,000	4.40	5/20/2029	5,014,318
GILEAD SCIENCES INC SR NT 4.9%	2,000,000	4.90	5/20/2034	2,007,769
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	5,000,000	3.20	8/15/2029	4,777,056
GLOBAL PMTS INC 4.55% 01-15-2028	5,000,000	4.55	3/15/2028	5,046,010
GLOBAL PMTS INC 4.95% DUE 08-15-2027	5,000,000	4.95	8/15/2027	5,103,137
GLOBAL PMTS INC FIXED 2.9% DUE	1,600,000	2.90	5/15/2030	1,474,540
GLOBAL PMTS INC SR NT 4.5% 11-15-2028	7,000,000	4.50	11/15/2028	6,956,407

Fixed Income

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GLOBAL PMTS INC SR NT 4.875% 11-15-2030	7,000,000	4.88	11/15/2030	6,925,102
GLOBAL PMTS INC SR NT 5.2% 11-15-2032	5,000,000	5.20	11/15/2032	4,916,446
GLOBAL PMTS INC SR NT 5.55% 11-15-2035	7,000,000	5.55	11/15/2035	6,835,594
GLP CAP LP/GLP 5.75% DUE 11-01-2037	3,000,000	5.75	11/1/2037	2,984,784
GLP CAPITAL LP/FIN II 5.25% 02-15-2033	3,000,000	5.25	2/15/2033	2,998,046
GLP CAPITAL LP/FIN II 5.625% 03-01-2036	2,000,000	5.63	3/1/2036	1,996,321
GM FINANCIAL SECURITIZED TERM SER 24-2 CL A 4 5.04% 09-17-2029	2,000,000	5.04	9/17/2029	2,021,331
GM FINL AUTOMOBILE 4.6% DUE 05-20-2030	2,000,000	4.60	5/20/2030	1,998,484
GM FINL AUTOMOBILE LEASING TR SR 25-1 CL B 4.89% 02-20-2029	100,000	4.89	2/20/2029	100,558
GM FINL CNSMR 3.84% DUE 02-18-2031	1,000,000	3.84	2/18/2031	991,591
GNMA GNMA # MA 7471 2% 07-20-2051	15,031,391	2.00	7/20/2051	12,357,833
GNMA I - MULTIPLE ISSUER POOL # 778957 3.5 03-15-2042	1,047,944	3.50	3/15/2042	972,053
GNMA II 30 YEARS SINGLE FAMILY MORTGAGE 6.0% MAT 30 YEARS SETTLES JULY	25,000,000	0.00	7/15/2055	25,523,292
GNMA II JUMBOS 3% 30 YEARS SETTLES JULY	10,000,000	0.00		8,873,438
GNMA II JUMBOS 3.5 30 YEARS SETTLES JUL	25,000,000	0.00		22,448,317
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JULY	70,000,000	0.00		67,224,483
GNMA II JUMBOS 5% 30 YEARS SETTLES JULY	140,000,000	0.00		138,012,322
GNMA II JUMBOS 5.5% MAT 30 YEARS SETTLES JULY	130,000,000	0.00		130,638,820
GNMA POOL #389744 SER 2032 6% DUE 10-15-2032 REG	115,971	6.00	10/15/2032	118,074
GNMA POOL #563660 SER 2032 6% DUE 10-15-2032 REG	126,455	6.00	10/15/2032	128,768
GNMA POOL #604549 5% 08-15-2033 BEO	78,931	5.00	8/15/2033	79,252
GNMA POOL #605654 SER 2034 6% DUE 08-15-2034 REG	106,868	6.00	8/15/2034	110,358
GNMA POOL #605813 5% 12-15-2034 BEO	126,913	5.00	12/15/2034	127,427
GNMA POOL #704624 4.5% 07-15-2039 BEO	3,447,865	4.50	7/15/2039	3,452,393
GNMA POOL #720065 4.5% 06-15-2039 BEO	1,825,932	4.50	6/15/2039	1,814,855
GNMA POOL #733663 4.5% 05-15-2040 BEO	1,672,249	4.50	5/15/2040	1,648,887
GNMA POOL #747643 4.5% 08-15-2040 BEO	800,665	4.50	8/15/2040	793,094
GNMA POOL #781485 SER 2032 6% DUE 08-15-2032 REG	90,557	6.00	8/15/2032	92,947
GNMA POOL #784182 SER 2046 4.5% DUE 08-15-2046 REG	1,037,777	4.50	8/15/2046	1,018,684
GNMA POOL #786529 4.5% 11-20-2052 BEO	33,010,938	4.50	11/20/2052	32,175,442
GNMA POOL #787530 7% 04-20-2054 BEO	5,059,222	7.00	4/20/2054	5,272,577
GNMA POOL # AA 5391 3.5 DUE	708,917	3.50	6/15/2042	662,588
GNMA POOL # AB 2761 3.5% DUE	776,028	3.50	8/15/2042	717,174
GNMA POOL # BB 9814 4% 08-20-2047 BEO	17,529	4.00	8/20/2047	16,450
GNMA POOL # BB 9817 4% 08-20-2047 BEO	99,448	4.00	8/20/2047	93,139
GNMA POOL # BB 9835 4% 08-20-2047 BEO	15,535	4.00	8/20/2047	14,564

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
GNMA POOL # BT 0809 3% 03-15-2050 BEO	79,564	3.00	3/15/2050	70,855
GNMA POOL # MA 2825 3% 05-20-2045 BEO	3,504,684	3.00	5/20/2045	3,174,751
GNMA POOL # MA 3243 3% 11-20-2045 BEO	1,381,186	3.00	11/20/2045	1,249,582
GNMA POOL # MA 3312 4.5% 12-20-2045 BEO	205,476	4.50	12/20/2045	202,611
GNMA POOL # MA 3873 3% 08-20-2046 BEO	1,608,908	3.00	8/20/2046	1,449,560
GNMA POOL # MA 4196 3.5% 01-20-2047 BEO	1,480,158	3.50	1/20/2047	1,367,028
GNMA POOL # MA 4197 4% 01-20-2047 BEO	2,188,280	4.00	1/20/2047	2,090,328
GNMA POOL # MA 4262 3.5% 02-20-2047 BEO	4,289,728	3.50	2/20/2047	3,967,773
GNMA POOL # MA 4263 4% 02-20-2047 BEO	1,187,013	4.00	2/20/2047	1,131,782
GNMA POOL # MA 4380 2.5% 04-20-2047 BEO	4,432,533	2.50	4/20/2047	3,896,290
GNMA POOL # MA 4382 3.5% 04-20-2047 BEO	3,410,283	3.50	4/20/2047	3,153,269
GNMA POOL # MA 4510 3.5% 06-20-2047 BEO	4,353,824	3.50	6/20/2047	4,022,103
GNMA POOL # MA 4836 3% 11-20-2047 BEO	4,143,774	3.00	11/20/2047	3,726,765
GNMA POOL # MA 4961 3% 01-20-2048 BEO	322,885	3.00	1/20/2048	288,634
GNMA POOL # MA 5264 4% 06-20-2048 BEO	719,231	4.00	6/20/2048	684,352
GNMA POOL # MA 5764 4.5% 02-20-2049 BEO	1,381,667	4.50	2/20/2049	1,355,903
GNMA POOL # MA 5817 4% 03-20-2049 BEO	5,995,460	4.00	3/20/2049	5,699,449
GNMA POOL # MA 5875 3.5% DUE 04-20-2049 REG	1,195,186	3.50	4/20/2049	1,097,447
GNMA POOL # MA 5877 4.5% DUE 04-20-2049 REG	1,363,522	4.50	4/20/2049	1,345,009
GNMA POOL # MA 5984 3% 06-20-2049 BEO	1,555,472	3.00	6/20/2049	1,392,480
GNMAII POOL #766711 4.0%	1,737,993	4.00	5/20/2042	1,660,534
GNMAII POOL # AB 9917 4 DUE	791,912	4.00	11/20/2042	756,631
GNMAII POOL # AF 5098 4 DUE	2,079,052	4.00	8/20/2043	1,986,371
GNMAII POOL # MA 3175 SER 2045 4.5% DUE 10-20-2045 REG	71,268	4.50	10/20/2045	70,274
GNMAII POOL # MA 3455 SER 2046 4% DUE 02-20-2046 REG	949,999	4.00	2/20/2046	913,407
GNMAII POOL # MA 3736 SER 2046 3.5% DUE 06-20-2046 REG	4,552,909	3.50	6/20/2046	4,214,415
GNMAII POOL # MA 4004 SER 2046 3.5% DUE 10-20-2046 REG	4,031,567	3.50	10/20/2046	3,729,737
GNMAII POOL # MA 4719 3.5% DUE 09-20-2047 REG	2,956,317	3.50	9/20/2047	2,729,245
GNMAII POOL # MA 4720 SER 2047 4% DUE 09-20-2047 REG	1,763,584	4.00	9/20/2047	1,679,612
GNMAII POOL # MA 5136 3.5%	2,543,330	3.50	4/20/2048	2,344,042
GNMAII POOL # MA 5192 SER 2048 4% DUE 05-01-2048 REG	115,080	4.00	5/20/2048	109,527
GNMAII POOL # MA 5266 SER 2048 5% DUE 06-01-2048 REG	831,922	5.00	6/20/2048	836,632
GNMAII POOL # MA 5400 SER 2048 5% DUE 08-20-2048 REG	1,087,196	5.00	8/20/2048	1,097,134
GNMAII POOL # MA 5709 3.5% DUE 01-20-2049 REG	44,498	3.50	1/20/2049	41,111
GNMAII POOL # MA 5762 3.5% DUE 02-20-2049	1,239,073	3.50	2/20/2049	1,141,312
GNMAII POOL # MA 5985 SER 2049 3.5% DUE 06-20-2049 REG	791,256	3.50	6/20/2049	726,039
GNMAII POOL # MA 6283 SER 2049 3% DUE 11-20-2049 REG	498,899	3.00	11/20/2049	445,650

Fixed Income

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GNMAII POOL # MA 6286 4.5% DUE 11-20-2049 REG	2,439,100	4.50	11/20/2049	2,402,677
GNMAII POOL # MA 6340 4.0% 12-20-2049	3,841,547	4.00	12/20/2049	3,649,796
GNMAII POOL # MA 6656 SER 2050 3% DUE 05-20-2050 REG	2,140,500	3.00	5/20/2050	1,908,132
GNMAII POOL # MA 6864 SER 2050 2.0% DUE 09-20-2050	69,318,381	2.00	9/20/2050	56,991,385
GNMAII POOL # MA 6930 2.0%	47,763,872	2.00	10/20/2050	39,344,134
GNMAII POOL # MA 7051 2.0% DUE	22,229,116	2.00	12/20/2050	18,275,908
GNMAII POOL # MA 7367 SER 2051 2.5% DUE 05-20-2051 REG	126,864,483	2.50	5/20/2051	108,762,283
GNMAII POOL # MA 7418 2.5%	9,907,538	2.50	6/20/2051	8,493,799
GNMAII POOL # MA 7535 3.0% 08-20-2051	18,428,571	3.00	8/20/2051	16,425,990
GNMAII POOL # MA 7589 2.5% 09-20-2051	27,075,467	2.50	9/20/2051	23,211,722
GNMAII POOL # MA 7590 SER 2051 3% DUE 09-20-2051 REG	11,879,523	3.00	9/20/2051	10,588,612
GNMAII POOL # MA 7988 SER 2052 3.0% 04-20-2052	1,397,679	3.00	4/20/2052	1,245,433
GNMAII POOL # MA 8044 3.5% 05-20-2052	26,277,566	3.50	5/20/2052	24,055,387
GNMAII POOL # MA 8200 4% DUE 08-20-2052	18,377,563	4.00	8/20/2052	17,299,413
GNMAII POOL # MA 8569 SER 2053 0% DUE 01-20-2053	19,198,584	5.00	1/20/2053	19,122,272
GOLDMAN SACHS 4.937% DUE 04-23-2028	7,000,000	4.94	4/23/2028	7,085,094
GOLDMAN SACHS 5.851% 04-25-2035	7,000,000	5.85	4/25/2035	7,333,678
GOLDMAN SACHS BK FLTG RT 4.656% DUE 06-03-2029	5,000,000	4.66	6/3/2029	5,020,903
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	5,000,000	3.21	4/22/2042	3,808,035
GOLDMAN SACHS GROUP INC 4.153% 10-21-2029	5,000,000	4.15	10/21/2029	4,969,782
GOLDMAN SACHS GROUP INC 4.369% 10-21-2031	5,000,000	4.37	10/21/2031	4,932,558
GOLDMAN SACHS GROUP INC 4.516%	7,000,000	4.52	1/21/2032	7,008,494
GOLDMAN SACHS GROUP INC 4.594%	5,000,000	4.59	4/20/2030	5,016,966
GOLDMAN SACHS GROUP INC 4.692%	12,000,000	4.69	10/23/2030	12,049,239
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	10,000,000	5.02	10/23/2035	9,917,230
GOLDMAN SACHS GROUP INC 5.049%	5,000,000	5.05	7/23/2030	5,140,177
GOLDMAN SACHS GROUP INC 5.065%	5,000,000	5.07	1/21/2037	4,994,389
GOLDMAN SACHS GROUP INC 5.094%	10,000,000	5.09	4/20/2034	10,060,096
GOLDMAN SACHS GROUP INC 5.33%	7,000,000	5.33	7/23/2035	7,187,620
GOLDMAN SACHS GROUP INC 5.425% 06-03-2037	3,000,000	5.43	6/3/2037	3,022,757
GOLDMAN SACHS GROUP INC 5.78%	5,000,000	5.54	1/21/2047	4,959,399
GOLDMAN SACHS GROUP INC SR NT FIXED/FLTG 2.65% 10-21-2032	5,800,000	2.65	10/21/2032	5,191,543
GOLDMAN SACHS GROUP INC SR NT FIXED TO FLTG RATE 4.972% 06-03-2032	5,000,000	4.97	6/3/2032	5,016,136
GOLDMAN SACHS PRIVATE CR CORP SR NT 5.875% 01-31-2031	3,000,000	5.88	1/31/2031	3,069,822
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA 7192 2% 02-20-2051	9,320,927	2.00	2/20/2051	7,663,231

Fixed Income

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GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA 7420 3.5% 06-20-2051	12,269,997	3.50	6/20/2051	11,240,752
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA 7706 3% 11-20-2051	65,321,510	3.00	11/20/2051	58,223,049
H A SUSTAINABLE INFRASTRUCTURE CAP SR NT 6.75% 07-15-2035	2,000,000	6.75	7/15/2035	2,141,240
HCA INC 4.375% 03-15-2042	7,000,000	4.38	3/15/2042	6,016,943
HCA INC 4.7% 05-15-2031	7,000,000	4.70	5/15/2031	6,990,689
HCA INC 5.2% 06-01-2028	1,800,000	5.20	6/1/2028	1,825,355
HCA INC SR SECD NT 3.375% 03-15-2029	20,000,000	3.38	3/15/2029	19,525,138
HF SINCLAIR CORP 5.5% 09-01-2032	3,000,000	5.50	9/1/2032	3,072,873
HF SINCLAIR CORP 5.75% 01-15-2031	13,012,000	5.75	1/15/2031	13,636,720
HONDA AUTO 3.98% DUE 06-17-2030	1,000,000	3.98	6/17/2030	994,361
HONDA AUTO 4.04% DUE 02-21-2030	1,000,000	4.04	2/21/2030	996,710
HONEYWELL AEROSPACE INC GTD SR NT 144 A 5.622% 03-16-2046	2,000,000	5.62	3/16/2046	2,024,194
HORSESHOE FUND TRST I 6.062% 144 A 15/2/2036 6.062% 02-15-2036	2,000,000	6.06	2/15/2036	2,047,002
HORSESHOE FUND TRST II 6.887% 144 A 15/11/2055 6.887% 11-15-2055	3,000,000	6.89	11/15/2055	3,171,315
HP ENTERPRISE CO 4.15% 09-15-2028	3,000,000	4.15	9/15/2028	3,005,467
HP ENTERPRISE CO 4.4% 09-25-2027	3,000,000	4.40	9/25/2027	3,029,207
HP ENTERPRISE CO 4.6% 03-23-2029	3,000,000	4.60	3/23/2029	3,032,801
HP ENTERPRISE CO 4.85%	5,000,000	4.85	10/15/2031	5,030,298
HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG	3,000,000	2.80	5/24/2032	2,720,149
HSBC HLDGS PLC 3.973%	2,000,000	3.97	5/22/2030	1,959,938
HSBC HLDGS PLC 4.619% DUE 11-06-2031	3,000,000	4.62	11/6/2031	2,978,471
HSBC HLDGS PLC 5.13%	3,000,000	5.13	11/19/2028	3,037,832
HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032	5,000,000	2.87	11/22/2032	4,504,266
HSBC HLDGS PLC FLTG RT 4.675% DUE 03-10-2032	3,000,000	4.68	3/10/2032	3,001,809
HSBC HLDGS PLC FLTG RT 4.899% DUE 03-03-2029	10,000,000	4.90	3/3/2029	10,197,761
HSBC HLDGS PLC SR NT FIXED TO FLTG RATE 4.711% 05-12-2030	5,000,000	4.71	5/12/2030	5,010,744
HSBC HLDGS PLC SR NT FIXED TO FLTG RATE 5.208% 05-12-2034	5,000,000	5.21	5/12/2034	5,017,564
HSBC HOLDINGS 5.45% 11-19-2030	5,000,000	5.29	11/19/2030	5,094,518
HSBC HOLDINGS PLC 5.279% 03-10-2037	15,000,000	5.28	3/10/2037	15,068,728
HUMANA INC 8.15% DUE 06-15-2038	3,000,000	8.15	6/15/2038	3,553,400
HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030	3,000,000	5.35	1/15/2030	3,123,681
HUT 8 DC LLC SR SECD NT 144 A 6.192% 11-15-2042	7,500,000	6.19	11/15/2042	7,675,061
HYATT HOTELS CORP 5.05% 03-30-2028	2,000,000	5.05	3/30/2028	2,037,584
HYATT HOTELS CORP 5.25%	2,000,000	5.25	6/30/2029	2,030,480
HYATT HOTELS CORP FIXED 5.75%	2,000,000	5.75	3/30/2032	2,091,284

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
HYUNDAI AUTO RECEIVABLES TRUST SR 25-C CL A 3 3.88% 04-15-2030	1,000,000	3.88	4/15/2030	994,515
HYUNDAI AUTO RECEIVABLES TRUST SR 25-D CL A 3 3.99% 09-16-2030	1,000,000	3.99	9/16/2030	994,310
IBM CORP 4.3% 02-03-2031	3,000,000	4.30	2/3/2031	3,002,260
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.809% 05-08-2027	5,000,000	5.81	5/8/2027	5,081,966
ICON INVTS SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029	5,000,000	5.85	5/8/2029	5,151,904
IL ST BUILD AMERICA BONDS-TAXABLE-SER 3 6.725 04-01-2035 BEO	4,250,769	6.73	4/1/2035	4,531,405
ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY REV 6.184% 01-01-2034 BEO TAXABLE	6,585,000	6.18	1/1/2034	7,130,669
IMPERIAL BRANDS FIN PLC NT 144 A 4.5% 06-30-2028	2,000,000	4.50	6/30/2028	1,995,158
INDONESIA REP 5.69% DUE 05-29-2036	7,000,000	5.69	5/29/2036	7,185,096
INDONESIA (REPUBLIC OF) BD 5.03% 05-29-2031	5,000,000	5.03	5/29/2031	5,042,626
ING GROEP N V 5.42% 03-23-2037	3,000,000	5.42	3/23/2037	3,051,365
INTEL CORP 1.6% DUE 08-12-2028 BEO	6,500,000	1.60	8/12/2028	6,155,786
INTEL CORP 3.734%	9,100,000	3.73	12/8/2047	6,572,720
INTEL CORP 4.1% DUE 05-11-2047	9,050,000	4.10	5/11/2047	6,956,911
INTEL CORP 4.75% DUE 03-25-2050	6,000,000	4.75	3/25/2050	5,060,956
INTEL CORP 4.9% 08-05-2052	6,200,000	4.90	8/5/2052	5,333,427
INTER AMERN DEV BK 3.2	3,000,000	3.20	8/7/2042	2,456,568
INTER AMERN DEV BK 3.625% 09-17-2031	7,000,000	3.63	9/17/2031	6,869,730
INTER AMERN DEV BK 4.25% DUE 08-11-2031	5,000,000	4.25	8/11/2031	5,013,942
INTER AMERN DEV BK GLOBAL MEDIUM TERM BK TRANCHE # TR 00093 1.125 DUE 07-20-2028	4,000,000	1.13	7/20/2028	3,782,765
INTER-AMERICAN DEVEL BK 4.5%	2,000,000	4.50	9/13/2033	2,044,335
INTER-AMERICAN DEVELOPMENT BANK 4.375% 07-17-2034	5,000,000	4.38	7/17/2034	5,094,535
INTER-AMERICAN INVEST CO 4.25% 04-01-2030	5,000,000	4.25	4/1/2030	5,046,174
INTER-AMERICAN INVESTMENT CORP 3.625% 11-20-2028	7,500,000	3.63	11/20/2028	7,427,660
INTER-AMERN DEVEL BK BD 4.375 DUE 01-24-2044 BEO	500,000	4.38	1/24/2044	473,917
INTERCONTINENTAL EXCHANGE INC	5,400,000	3.63	9/1/2028	5,363,771
INTERCONTINENTAL EXCHANGE INC 3.95% 12-01-2028	5,000,000	3.95	12/1/2028	4,950,159
INTERNATIONAL BK FOR RECON & DEV 3.625% 05-05-2028	9,000,000	3.63	5/5/2028	8,964,100
INTERNATIONAL BK FOR RECON & DEV SUSTAINABLE DEV BD 3.5% 10-28-2030	6,000,000	3.50	10/28/2030	5,868,815
INTERNATIONAL BK FOR RECON & DEV 1.625% DUE 11-03-2031 REG	5,100,000	1.63	11/3/2031	4,476,219
INTERNATIONAL BK FOR RECON & DEV 4.375% 08-27-2035	2,000,000	4.38	8/27/2035	2,020,604
INTERNATIONAL BK FOR RECON & DEV 4.7% 11-08-2034	5,000,000	4.70	11/8/2034	5,155,491
INTERNATIONAL BK FOR RECON & DEV BD 4.125% DUE 03-20-2030 REG	5,000,000	4.13	3/20/2030	5,042,666
INTERNATIONAL BUSINESS MACHS CORP 4.95% 02-03-2036	3,000,000	4.95	2/3/2036	2,987,852

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
INTERNATIONAL FIN CORP 3.875% 07-02-2030	5,000,000	3.88	7/2/2030	5,037,507
INTERNATIONAL FIN CORP GLOBAL NT 4.25% DUE 07-02-2029 REG	5,000,000	4.25	7/2/2029	5,113,570
INTL BK FOR RECON & DEV SUSTAINABLE DEV BD 1.125 DUE 09-13-2028 REG	2,600,000	1.13	9/13/2028	2,443,540
INTL BK FOR RECON 3.875% DUE 10-16-2029	5,000,000	3.88	10/16/2029	4,990,395
INTL BK FOR RECON 4.625% DUE 01-15-2032	4,000,000	4.63	1/15/2032	4,153,753
INTL BK RECON & DEVELOP 3.5% DUE 07-12-2028	5,000,000	3.50	7/12/2028	5,017,590
INTL FINANCE CORP 4.5% 01-21-2028	3,000,000	4.50	1/21/2028	3,074,259
INTST PWR & LT CO 3.7% DUE 09-15-2046	2,400,000	3.70	9/15/2046	1,842,865
IQVIA INC 6.25% 02-01-2029	5,000,000	6.25	2/1/2029	5,295,062
ISRAEL ST 3.375% DUE 01-15-2050 REG	550,000	3.38	1/15/2050	374,345
ISRAEL ST BD 4.5% 01-13-2031	3,000,000	4.50	1/13/2031	2,995,676
ITALY REP 3.875% DUE 05-06-2051 REG	3,500,000	3.88	5/6/2051	2,608,354
JACOBS SOLUTIONS INC 4.75% 03-03-2031	5,000,000	4.75	3/3/2031	5,031,220
JAPAN BANK FOR INTERNATIONAL COOP GTD BD 1.875% 04-15-2031	2,630,000	1.88	4/15/2031	2,357,135
JAPAN BK INTL COOP 4.625% 07-02-2036	7,000,000	0.00	7/2/2036	6,972,465
JAPAN BK INTL COOPERATION GTD 2.875% DUE 06-01-2027 REG	4,640,000	2.88	6/1/2027	4,595,893
JAPAN BK INTL COOPERATION GTD BD 2.125% DUE 02-16-2029 BEO	5,000,000	2.13	2/16/2029	4,766,278
JAPAN FIN ORGANIZATION FOR 4.125% 07-30-2030	4,000,000	4.13	7/30/2030	4,027,753
JAPAN INTL COOP AGENCY 4.75% 05-21-2029	1,800,000	4.75	5/21/2029	1,828,780
JAPAN INTL COOPERATION AGY 3.375% DUE 06-12-2028 REG	1,000,000	3.38	6/12/2028	984,367
JAPAN INTL COOPERATION AGY 4.375% 05-28-2031	2,500,000	4.38	5/28/2031	2,508,694
JAPAN INTL COOPERATION AGY GTD BD 3.25% DUE 05-25-2027 REG	2,000,000	3.25	5/25/2027	1,990,762
JEFFERIES FINL GROUP INC 5.5%	2,000,000	5.50	2/15/2036	1,980,164
JP MORGAN CHASE & CO 4.347% 01-22-2032	5,000,000	4.35	1/22/2032	4,993,968
JPMORGAN CHASE & CO 2.069%	2,000,000	2.07	6/1/2029	1,910,045
JPMORGAN CHASE & CO 3.782%	11,570,000	3.78	2/1/2028	11,703,257
JPMORGAN CHASE & CO 4.005% 04-23-2029	10,000,000	4.01	4/23/2029	9,966,335
JPMORGAN CHASE & CO 4.565%	12,270,000	4.57	6/14/2030	12,249,955
JPMORGAN CHASE & CO 4.622% 04-23-2032	10,000,000	4.62	4/23/2032	9,971,724
JPMORGAN CHASE & CO 4.946% 10-22-2035	5,000,000	4.95	10/22/2035	4,980,923
JPMORGAN CHASE & CO 5.148%	10,000,000	5.15	4/23/2037	10,025,021
JPMORGAN CHASE & CO 5.193% 02-05-2037	7,000,000	5.19	2/5/2037	7,031,154
JPMORGAN CHASE & CO 5.576% 07-23-2036	5,000,000	5.58	7/23/2036	5,198,420
JPMORGAN CHASE & CO 5.766%	5,000,000	5.77	4/22/2035	5,255,709
JPMORGAN CHASE & CO. 4.203%	11,500,000	4.20	7/23/2029	11,613,848
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	5,000,000	2.53	11/19/2041	3,560,088

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
KENTUCKY UTILITIES CO 5.85% 08-15-2055	8,000,000	5.85	8/15/2055	8,208,283
KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033	2,000,000	5.00	1/26/2033	2,022,520
KEYCORP 5.305% 01-28-2037	3,000,000	5.31	1/28/2037	3,023,751
KOREA DEV BK 3.75% 09-16-2030	3,000,000	3.75	9/16/2030	2,948,651
KOREA DEV BK 4.5% 02-15-2029	3,000,000	4.50	2/15/2029	3,060,858
KOREA DEVELOPMENT BANK 3.75% 01-28-2029	5,000,000	3.75	1/28/2029	4,998,583
KOREA DEVELOPMENT BANK 4.625%	4,000,000	4.63	2/3/2028	4,081,425
KOREA NATL OIL CORP NT 144 A 4.625% DUE 03-31-2028 BEO	3,000,000	4.63	3/31/2028	3,037,695
KOREA NATL OIL CORP NT 144 A 4.875% DUE 04-03-2027 BEO	4,000,000	4.88	4/3/2027	4,060,134
KOREA REP NT USD 4.125% DUE 06-10-2044 REG	3,000,000	4.13	6/10/2044	2,715,135
KRAFT FOODS GROUP 5% DUE 06-04-2042	2,000,000	5.00	6/4/2042	1,799,317
KREDITANSTALT FUR WIEDERAUFBAU KFW GLOBAL BD 3.75% DUE 07-15-2030 REG	2,450,000	3.75	7/15/2030	2,451,269
KREDITANSTALT FUR WIEDERAUFBAU KFW 4% 06-28-2027	5,000,000	4.00	6/28/2027	4,995,919
KROGER CO 4.65% 01-15-2048	2,100,000	4.65	1/15/2048	1,825,254
KUWAIT ST NT 144 A 4.016% 10-09-2028	5,000,000	4.02	10/9/2028	4,975,363
LANDWIRTSCHAFTLICHE RENTENBANK 4.125% 06-03-2031	5,000,000	4.13	6/3/2031	4,994,218
LEIDOS INC 4.1% 03-15-2029	3,000,000	4.10	3/15/2029	2,991,258
LENNOX INTL INC 5.5%	5,000,000	5.50	9/15/2028	5,163,389
LIBERTY UTILS CO 5.1% DUE 05-15-2031	5,000,000	5.10	5/15/2031	5,020,554
LIBERTY UTILS CO 5.65% DUE 05-15-2036	3,000,000	5.65	5/15/2036	3,009,726
LINCOLN FINL GLOBAL FDG MEDIUM TERM 4.95% 05-21-2031	2,000,000	4.95	5/21/2031	2,002,325
LINEAGE OP LP 5.25% 07-15-2030	5,000,000	5.25	7/15/2030	5,130,103
LLOYDS BANKING GROUP PLC TIER 2 SUB NT 6.068% 06-13-2036	3,000,000	6.07	6/13/2036	3,100,261
LOCKHEED MARTIN 4.15% DUE 08-15-2028	3,000,000	4.15	8/15/2028	3,033,416
LOS ANGELES CNTY CALIF PUB WKS FING AUTHLEASE REV 7.618% 08-01-2040 BEO TAXABLE	1,350,000	7.62	8/1/2040	1,623,161
LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO	900,000	4.28	2/1/2036	889,289
LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 4.145% DUE 05-19-2033 REG	8,575,000	4.15	2/1/2033	8,617,374
LOUISIANA LOC GOVT ENVIRONMENTAL FACS & MUNI 5.081% DUE 06-01-2031	2,576,680	5.08	6/1/2031	2,608,751
LOUISIANA LOC GOVT ENVRNMNTL FACS & TAX-LA UTILS RESTRTN CORP 5.198% 12-01-2039	635,000	5.20	12/1/2039	641,434
LOUISVILLE GAS & ELEC 5.85% 08-15-2055	3,000,000	5.85	8/15/2055	3,084,041
LSEG US FIN CORP GTD NT 144 A 4.25% 03-23-2029	3,000,000	4.25	3/23/2029	3,000,449
LSEG US FIN CORP GTD NT 144 A 5.25% 03-23-2036	1,000,000	5.25	3/23/2036	1,009,902

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
LYB INTL FIN B V 5.25% DUE 07-15-2043	4,000,000	5.25	7/15/2043	3,621,456
LYB INTL FIN III 3.375% DUE 10-01-2040	8,700,000	3.38	10/1/2040	6,446,617
LYB INTL FIN III LLC 5.125% 01-15-2031	2,000,000	5.13	1/15/2031	2,061,771
M&T BANK CORPORATION 5.179%	3,000,000	5.18	7/8/2031	3,098,669
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	1,053,089
MARSH & MCLENNAN COS INC 4.55% 11-08-2027	2,000,000	4.55	11/8/2027	2,016,865
MARYLAND ST ECONOMIC DEV CORP REV 5.942% 05-31-2057 BEO TAXABLE	3,490,000	5.94	5/31/2057	3,557,250
MASSACHUSETTS ST 4.91% 05-01-2029 BEO TAXABLE	3,000,000	4.91	5/1/2029	3,046,039
MASSACHUSETTS ST SPL OBLIG REV 4.11% 07-15-2031	865,420	4.11	7/15/2031	874,276
MATTEL INC 3.75% DUE 04-01-2029	15,533,000	3.75	4/1/2029	15,208,302
MERCEDES-BENZ AUTO 3.93% DUE 01-15-2030	2,000,000	3.93	1/15/2030	1,987,759
MERCK & CO INC 2.9% DUE	1,000,000	2.90	12/10/2061	580,148
MERCK & CO INC 5.5% 03-15-2046	3,000,000	5.50	3/15/2046	3,013,543
MERCK & CO INC 5.85% 05-22-2056	5,000,000	5.85	5/22/2056	5,152,857
MERCK & CO INC NEW 2.35% DUE 06-24-2040	5,000,000	2.35	6/24/2040	3,562,657
MERCK & CO INC NEW 4.45% DUE 12-04-2032	16,755,000	4.45	12/4/2032	16,546,270
MERCK & CO INC NEW 5.7% DUE 12-04-2065	2,000,000	5.70	12/4/2065	1,991,133
MERCK & CO INC NEW NT 4.95% 05-22-2033	7,000,000	4.95	5/22/2033	7,083,571
MERCK & CO INC NEW NT 5.75% 05-22-2046	4,000,000	5.75	5/22/2046	4,095,059
META PLATFORMS INC 5.25%	3,000,000	5.25	5/15/2036	3,003,753
META PLATFORMS INC 5.4% 08-15-2054	10,000,000	5.40	8/15/2054	9,026,245
META PLATFORMS INC 5.5% 11-15-2045	11,400,000	5.50	11/15/2045	10,658,438
META PLATFORMS INC 5.625% 11-15-2055	24,700,000	5.63	11/15/2055	22,559,517
META PLATFORMS INC 6.2%	12,400,000	6.20	5/15/2046	12,530,259
META PLATFORMS INC 6.3%	5,000,000	6.30	5/15/2056	5,026,948
META PLATFORMS INC 6.45%	3,000,000	6.45	5/15/2066	2,993,493
META PLATFORMS INC SR NT 5.75%	3,000,000	5.75	11/15/2065	2,717,026
MEXICO (UNITED MEXICAN STATES)	1,000,000	5.75	10/12/2110	827,568
MICROSOFT CORP 4.5% 06-15-2047	2,000,000	4.50	6/15/2047	1,748,705
MID-AMERICA APTS L P SR NT 4.65% 01-15-2033	9,000,000	4.65	1/15/2033	9,112,665
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044	1,422,000	4.40	10/15/2044	1,226,595
MITSUBISHI UFJ 4.505% DUE 01-14-2032	10,000,000	4.51	1/14/2032	10,039,081
MITSUBISHI UFJ FIN GRP 5.159%	3,000,000	5.16	4/24/2031	3,060,133
MITSUBISHI UFJ FINL GROUP INC SR CALL NTFXD TO FXD RESET 4.527% 09-12-2031	3,000,000	4.53	9/12/2031	3,002,307
MITSUBISHI UFJ FIXED 4.847%	4,000,000	4.85	4/21/2032	4,018,693

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
MIZUHO BK LTD 5.185% DUE 04-16-2036	3,000,000	5.19	4/16/2036	3,013,252
MIZUHO FINL GROUP 4.438% DUE 05-12-2032	5,000,000	4.44	5/12/2032	4,909,847
MIZUHO FINL GROUP INC 1.979% DUE 09-08-2031/09-08-2030 REG	1,500,000	1.98	9/8/2031	1,344,153
MOBILITY GLOBAL INC SR NT 144 A 5.05% 06-15-2029	3,000,000	5.05	6/15/2029	3,018,516
MOBILITY GLOBAL INC SR NT 144 A 5.45% 06-15-2031	2,000,000	5.45	6/15/2031	2,031,226
MOBILITY GLOBAL INC SR NT 144 A 6.05% 06-15-2036	3,000,000	6.05	6/15/2036	3,049,994
MORGAN STANLEY 2.484%	4,000,000	2.48	9/16/2036	3,498,845
MORGAN STANLEY 4.133% 10-18-2029	5,000,000	4.13	10/18/2029	4,973,532
MORGAN STANLEY 4.238% 01-09-2030	3,000,000	4.24	1/9/2030	3,017,695
MORGAN STANLEY 4.493%	3,000,000	4.49	1/16/2032	3,001,999
MORGAN STANLEY 4.555% 04-10-2030	5,000,000	4.56	4/10/2030	5,014,927
MORGAN STANLEY 4.654% 10-18-2030	15,000,000	4.65	10/18/2030	15,060,293
MORGAN STANLEY 4.708% 03-12-2032	5,000,000	4.71	3/12/2032	5,008,566
MORGAN STANLEY 4.892% 10-22-2036	5,000,000	4.89	10/22/2036	4,889,025
MORGAN STANLEY 5.25%	9,000,000	5.25	4/21/2034	9,148,317
MORGAN STANLEY 5.296% 04-10-2037	15,000,000	5.30	4/10/2037	15,088,108
MORGAN STANLEY 5.314% 01-18-2041	5,000,000	5.31	1/18/2041	4,991,798
MORGAN STANLEY 5.32% 07-19-2035	5,000,000	5.32	7/19/2035	5,143,849
MORGAN STANLEY 5.424% 07-21-2034	8,500,000	5.42	7/21/2034	8,837,191
MORGAN STANLEY 5.449% 07-20-2029	10,000,000	5.45	7/20/2029	10,376,575
MORGAN STANLEY 5.466% 01-18-2035	3,000,000	5.47	1/18/2035	3,119,836
MORGAN STANLEY 5.831% 04-19-2035	5,000,000	5.83	4/19/2035	5,245,466
MORGAN STANLEY 6.342% 10-18-2033	5,000,000	6.34	10/18/2033	5,394,566
MORGAN STANLEY BANK NA 5.504%	7,000,000	5.50	5/26/2028	7,096,387
MORGAN STANLEY BK NA SALT LAKE CITY 4.788% 05-10-2030	3,000,000	4.79	5/10/2030	3,024,831
MORGAN STANLEY CAP 4.177%	1,000,000	4.18	7/15/2051	989,980
MORGAN STANLEY PRIVATE BANK	7,600,000	4.73	7/18/2031	7,728,713
MORGAN STANLEY PRIVATE BANK NATIONA 4.204% 11-17-2028	3,000,000	4.20	11/17/2028	3,000,055
MORGAN STANLEY PRIVATE BK NATL ASSN PUR 4.466% 07-06-2028	3,000,000	4.47	7/6/2028	3,061,876
MORGAN STANLEY PVT 4.213% 02-08-2030	5,000,000	4.21	2/8/2030	5,021,409
MORGAN STANLEY PVT BK 4.465% 11-19-2031	20,000,000	4.47	11/19/2031	19,761,570
MORGAN STANLEY SR NT FIXED/FLTG 4.994% 04-12-2029	4,000,000	4.99	4/12/2029	4,065,404
MOSAIC CO 4.6% 11-15-2030	5,000,000	4.60	11/15/2030	4,975,284
MPLX LP 4.7% 04-15-2048	7,859,000	4.70	4/15/2048	6,605,733
MPLX LP 6.2% 09-15-2055	5,000,000	6.20	9/15/2055	5,113,158
MSCI INC 5.25% 09-01-2035	12,000,000	5.25	9/1/2035	11,954,949
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057 BEO TAXABLE	336,000	6.66	4/1/2057	366,198

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
NATIONAL FIN AUTH N H FED LEASE REV 3.3% 04-01-2032 BEO TAXABLE	1,135,000	3.30	4/1/2032	843,719
NATIONAL HEALTH INVESTORS 5.35% 02-01-2033	3,000,000	5.35	2/1/2033	3,031,640
NATIONAL RURAL UTILS COOP FIN CORP 3.9% DUE 11-01-2028 REG	1,416,000	3.90	11/1/2028	1,403,785
NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	7,000,000	5.10	11/21/2027	7,105,409
NATIONAL SECS CLEARING CORP SR NT 144 A 4.7% 06-09-2031	2,000,000	4.70	6/9/2031	2,005,389
NATL BK CDA MEDIUM FLTG RT 4.166% DUE 01-20-2029	5,000,000	4.17	1/20/2029	5,060,211
NATL BK CDA MEDIUM FLTG RT 4.928% DUE 06-04-2032	5,000,000	4.93	6/4/2032	5,006,739
NATL RURAL UTILS COOP 3.95% 12-10-2027	3,000,000	3.95	12/10/2027	2,989,124
NATWEST GROUP PLC 4.983% 06-18-2032	3,000,000	4.98	6/18/2032	3,003,507
NATWEST GROUP PLC 5.115%	2,000,000	5.12	5/23/2031	2,022,537
NEW YORK N Y 5.372% 10-01-2051 BEO TAXABLE	2,000,000	5.37	10/1/2051	1,943,185
NEW YORK N Y 5.65% 02-01-2046 BEO TAXABLE	3,000,000	5.65	2/1/2046	3,041,186
NEW YORK N Y 5.796% 02-01-2052 BEO TAXABLE	2,000,000	5.80	2/1/2052	2,042,494
NEW YORK ST URBAN DEV CORP REV 5.77% 03-15-2039 BEO TAXABLE	670,000	5.77	3/15/2039	694,523
NEXTERA ENERGY CAP 6.2%	5,000,000	6.20	10/1/2056	5,002,763
NEXTERA ENERGY CAP HLDGS INC 6.625% 10-01-2066	10,600,000	6.63	10/1/2066	10,780,417
NEXTERA ENERGY CAPITAL 4.685% 09-01-2027	2,000,000	4.69	9/1/2027	2,035,640
NEXTERA ENERGY CAPITAL 6.0% 10-01-2056	3,000,000	6.00	10/1/2056	3,002,923
NISSAN AUTO LEASE 5.21% DUE 12-15-2028	15,000	5.21	12/15/2028	15,122
NISSAN AUTO LEASE TRUST SR 25-A CL A 3 4.88% 03-15-2028	85,000	4.75	3/15/2028	85,487
NNN REIT INC 4.6% DUE 02-15-2031	5,000,000	4.60	2/15/2031	5,040,014
NORDIC INVT BK 4.25% 02-28-2029	5,000,000	4.25	2/28/2029	5,078,752
NORDSON CORP SR NT 5.6% 09-15-2028	2,000,000	5.60	9/15/2028	2,070,490
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	2,000,000	3.94	11/1/2047	1,574,913
NORTH TEX TWY AUTH REV 6.718% 01-01-2049 BEO TAXABLE	3,832,000	6.72	1/1/2049	4,323,030
NORTHERN TR CORP 5.117% DUE 11-19-2040	4,000,000	5.12	11/19/2040	3,934,791
NORTHWESTERN MUT LIFE INS CO SURPLUS NT 144 A 6.05% 06-30-2056	5,000,000	6.05	6/30/2056	5,117,357
NOVARTIS CAP CORP 4.6% 03-18-2033	5,000,000	4.60	3/18/2033	5,019,620
NSTAR ELEC CO SR NT 4.65% 05-15-2031	3,000,000	4.65	5/15/2031	3,016,015
NSTAR ELECTRIC CO 5.2% 03-01-2035	3,000,000	5.20	3/1/2035	3,074,211
NSTAR ELECTRIC COMPANY	5,000,000	5.40	6/1/2034	5,127,297
NVIDIA CORP 4.75% 06-15-2033	5,000,000	4.75	6/15/2033	4,994,131
NVIDIA CORP 5.55% 06-15-2046	5,000,000	5.55	6/15/2046	4,972,711
NXP B V/NXP FDG LLC/NXP USA INC 4.4% DUE 06-01-2027 BEO	2,000,000	4.40	6/1/2027	2,006,006
NY N Y CY MUN WTR FIN AUTH WTR & TAXABLE 2ND GENSER EE 6.011 6-15-2042 BEO TAXABLE	3,445,000	6.01	6/15/2042	3,481,614

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
NY NY CTY MUN WTR FIN AUTH WTR & SWR REVBLD AMER BDS 5.724 6-15-2042 REG TXBLE	1,155,000	5.72	6/15/2042	1,133,419
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE	1,260,000	4.62	6/1/2044	1,210,914
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	1,730,000	5.09	2/1/2052	1,698,823
OMEGA HEALTHCARE INVS INC SR NT 5.2% 07-01-2030	2,000,000	5.20	7/1/2030	2,061,747
ONEOK PARTNERS LP 6.125 DUE 02-01-2041	7,800,000	6.13	2/1/2041	8,207,131
ONTARIO PROV CDA USD BD 4.85%	6,000,000	4.85	6/11/2035	6,115,271
ORACLE CORP 3.6% DUE 04-01-2040 REG	7,900,000	3.60	4/1/2040	5,831,135
ORACLE CORP 3.8% 11-15-2037	4,000,000	3.80	11/15/2037	3,215,204
ORACLE CORP 4% DUE 07-15-2046	4,000,000	4.00	7/15/2046	2,771,828
ORACLE CORP 4.125% DUE 05-15-2045	11,400,000	4.13	5/15/2045	8,004,470
ORACLE CORP 4.45% 09-26-2030	3,000,000	4.45	9/26/2030	2,931,287
ORACLE CORP 4.55% 02-04-2029	3,000,000	4.55	2/4/2029	3,012,451
ORACLE CORP 4.8% 09-26-2032	3,000,000	4.80	9/26/2032	2,892,490
ORACLE CORP 4.95% 02-04-2031	3,000,000	4.95	2/4/2031	2,997,398
ORACLE CORP 5.35% 05-04-2033	4,000,000	5.35	5/4/2033	3,972,721
ORACLE CORP 5.375% 09-27-2054	13,550,000	5.38	9/27/2054	10,816,829
ORACLE CORP 5.55%	5,700,000	5.55	2/6/2053	4,718,130
ORACLE CORP 5.7% 02-04-2036	5,000,000	5.70	2/4/2036	4,958,006
ORACLE CORP 5.875% 09-26-2045	5,000,000	5.88	9/26/2045	4,454,292
ORACLE CORP 5.95% 09-26-2055	15,000,000	5.95	9/26/2055	12,982,524
ORACLE CORP 6.1% 09-26-2065	12,100,000	6.10	9/26/2065	10,317,929
ORACLE CORP 6.55% 02-04-2046	16,000,000	6.55	2/4/2046	15,509,054
ORACLE CORP 6.7% 02-04-2056	27,500,000	6.70	2/4/2056	26,632,209
ORACLE CORP 6.85% 02-04-2066	6,000,000	6.85	2/4/2066	5,751,627
ORACLE CORP FIXED 3.65% DUE 03-25-2041	12,715,000	3.65	3/25/2041	9,254,295
PAC GAS & ELEC CO 4.2% DUE 06-01-2041	2,000,000	4.20	6/1/2041	1,644,738
PACIFIC GAS & ELEC CO 4.0% 12-01-2046	9,745,000	4.00	12/1/2046	7,285,903
PACIFIC GAS & ELEC CO 4.25%	5,652,000	4.25	3/15/2046	4,446,464
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	2,000,000	4.45	4/15/2042	1,674,730
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	1,563,000	3.75	8/15/2042	1,200,586
PACIFICORP 4.125% DUE 01-15-2049	5,696,000	4.13	1/15/2049	4,440,633
PACIFICORP 4.15%	5,000,000	4.15	2/15/2050	3,876,258
PANAMA REP GLOBAL BD 2.252%	5,000,000	2.25	9/29/2032	4,218,824
PANAMA REP GLOBAL BD 3.875% DUE 03-17-2028/03-17-2016 REG	2,000,000	3.88	3/17/2028	1,988,323
PARAGUAY REP BD 144 A 6.65% 03-04-2055	750,000	6.65	3/4/2055	821,253
PATTERSON UTI ENERGY INC 6.05% 05-15-2036	1,000,000	6.05	5/15/2036	1,003,697

Fixed Income

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PATTERSON-UTI ENERGY INC 7.15%	6,000,000	7.15	10/1/2033	6,553,430
PAYCHEX INC 5.35%	5,000,000	5.35	4/15/2032	5,115,845
PAYPAL HOLDINGS INC 4.45% 03-06-2028	3,000,000	4.45	3/6/2028	3,039,781
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	3,000,000	3.05	3/15/2051	1,980,877
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	2,000,000	4.38	8/15/2052	1,665,207
PENNSYLVANIA ECONOMIC DEV FING AUTH REV 5.689% 06-01-2054 BEO TAXABLE	2,750,000	5.69	6/1/2054	2,769,153
PFIZER INC 3.875% 11-15-2027	5,000,000	3.88	11/15/2027	5,000,914
PFIZER INC 4.45%	11,000,000	4.45	5/19/2028	11,065,169
PFIZER INVESTMENT ENTER 5.34%	11,000,000	5.34	5/19/2063	10,188,539
PG&E RECOVERY FDG LLC 5.529%	1,200,000	5.53	6/1/2049	1,195,085
PG&E WILDFIRE 3.594% DUE 06-01-2030	2,577,219	3.59	6/1/2030	2,524,461
PG&E WILDFIRE RECOVERY FDG LLC 4.377% 06-01-2039	2,000,000	4.38	6/1/2039	1,861,284
PG&E WILDFIRE RECOVERY FDG LLC 4.451% 12-01-2047	1,000,000	4.45	12/1/2047	872,542
PG&E WILDFIRE RECOVERY FDG LLC 4.722% 06-01-2037	2,454,000	4.72	6/1/2037	2,425,064
PG&E WILDFIRE RECOVERY FDG LLC 5.212% 12-01-2047	1,000,000	5.21	12/1/2047	951,371
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	1,000,000	5.10	6/1/2054	924,139
PHILIP MORRIS INTERNATIONAL INC 4.0% 10-29-2030	2,000,000	4.00	10/29/2030	1,962,039
PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	500,000	5.75	11/17/2032	527,192
PHILIP MORRIS INTL INC 3.875% 10-27-2028	3,000,000	3.88	10/27/2028	2,980,382
PHILIP MORRIS INTL INC 4.375% 11-01-2027	3,000,000	4.38	11/1/2027	3,019,806
PHILIP MORRIS INTL INC 5.25%	7,500,000	5.25	9/7/2028	7,739,441
PHILIP MORRIS INTL INC NT 4.25% 10-29-2032	2,000,000	4.25	10/29/2032	1,954,124
PHILIPPINES REP 3.2%	7,018,000	3.20	7/6/2046	5,009,817
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045	2,000,000	2.65	12/10/2045	1,279,856
PHILIPPINES REP GLOBAL BD 5.325% 06-24-2036	5,000,000	5.33	6/24/2036	5,001,462
PHILIPPINES REP GLOBAL BD 6.375% DUE 10-23-2034 REG	3,000,000	6.38	10/23/2034	3,265,977
PIONEER NAT RES CO 1.9% DUE	2,700,000	1.90	8/15/2030	2,442,580
PNC BANK NA 4.429% 07-21-2028	1,000,000	4.43	7/21/2028	1,018,022
PNC FINANCIAL SERVICES 5.373%	5,000,000	5.37	7/21/2036	5,165,623
PNC FINANCIAL SERVICES 5.939% 08-18-2034	5,000,000	5.94	8/18/2034	5,365,259
PNC FINANCIAL SERVICES GROUP 5.575% 01-29-2036	13,000,000	5.58	1/29/2036	13,633,315
PNC FINL SVCS GROUP INC 6.875%	9,203,000	6.88	10/20/2034	10,284,984
PNC FINL SVCS GROUP INC SUB NT FIXED RATE RESET 5.423% 01-25-2041	3,000,000	5.42	1/25/2041	3,017,432
POTOMAC ELEC PWR 4.15% DUE 03-15-2043	10,000,000	4.15	3/15/2043	8,501,135
POTOMAC ELECTRIC POWER CO 5.5%	1,000,000	5.50	3/15/2054	982,828

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
PPL ELEC UTILS CORP 5.75% DUE	5,000,000	5.75	5/15/2056	5,037,275
PROGRESSIVE CORP 4.6% 03-26-2031	2,000,000	4.60	3/26/2031	2,017,556
PROGRESSIVE CORP 5.15% 03-26-2036	2,000,000	5.15	3/26/2036	2,026,435
PROLOGIS LP 4.9% DUE	2,000,000	4.90	6/15/2036	1,977,693
PROLOGIS LP SR NT 3.05% 03-01-2050	3,164,000	3.05	3/1/2050	2,139,307
PROLOGIS LP SR NT 4.25% 06-15-2031	2,000,000	4.25	6/15/2031	1,979,116
PROLOGIS TARGETED 4.25% DUE 01-15-2031	3,000,000	4.25	1/15/2031	2,982,308
PROVINCE OF QUEBEC 3.625% 04-13-2028	2,000,000	3.63	4/13/2028	1,994,830
PROVINCE OF QUEBEC 4.625% 06-03-2036	5,000,000	4.63	6/3/2036	4,983,538
PROVINCE OF QUEBEC 4.625% 08-28-2035	3,000,000	4.63	8/28/2035	3,036,542
PRUDENTIAL FINL 3.905% DUE 12-07-2047	2,500,000	3.91	12/7/2047	1,920,638
PSNH FDG LLC SER 18-1 CL A 2 0.0% 08-01-2028	12,818	3.51	8/1/2028	12,999
PUBLIC STORAGE OPERATING COMPANY 5.0% 12-15-2035	4,000,000	5.00	12/15/2035	3,967,235
PUBLIC SVC CO COLO 4.1% DUE 06-15-2048	2,000,000	4.10	6/15/2048	1,598,283
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	4,000,000	2.70	1/15/2051	2,446,009
PVPTL REPUBLIC OF SERBIA 5.5% 05-06-2036	3,000,000	5.50	5/6/2036	2,963,510
PVTPL 5.625% 144 A 4/6/2037 5.625% DUE 06-04-2037/06-04-2036 BEO	2,000,000	5.63	6/4/2037	2,005,520
PVTPL ABU DHABI DEVELOPMENT HO 4.5% 05-06-2030	3,000,000	4.50	5/6/2030	2,989,306
PVTPL ABU DHABI DEVELOPMENTAL HLDG CO PJSC MED 5.5% DUE 05-08-2034	3,000,000	5.50	5/8/2034	3,090,295
PVTPL AMERICAN NATL GLOBAL FDG 4.875% 01-23-2031	5,000,000	4.88	1/23/2031	5,030,508
PVTPL ANGLO AMERICAN CAPITAL 5.0% 03-21-2033	3,000,000	5.00	3/21/2033	3,018,785
PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO	2,500,000	2.88	3/17/2031	2,311,264
PVTPL ANTARES HLDGS LP 6.625% 06-10-2031	3,000,000	6.63	6/10/2031	3,011,655
PVTPL APOLLO DEBT SOLUTIONS BD 5.2% 12-08-2028	3,000,000	5.20	12/8/2028	2,963,521
PVTPL ARAB PETE INVTS CORP 1.483% 10-06-2026	2,000,000	1.48	10/6/2026	1,990,265
PVTPL ARAB PETROLEUM INVESTMENTS CORP 5.428% 05-02-2029	3,000,000	5.43	5/2/2029	3,086,274
PVTPL ATLAS WAREHOUSE LENDING 5.25% 01-15-2033	4,000,000	5.25	1/15/2033	4,033,459
PVTPL AVILEASE CAP LTD 5.5% 06-30-2031	4,000,000	5.50	6/30/2031	4,027,835
PVTPL BANK GOSPODARSTWA KRAJOWEGO 6.25% 10-31-2028	2,000,000	6.25	10/31/2028	2,100,838
PVTPL BAYER US FINANCE LLC	2,000,000	6.13	11/21/2026	2,023,940
PVTPL BEACON PT DC LLC 6.129% 11-30-2042	11,000,000	6.13	11/30/2042	11,134,963
PVTPL BEIGNET INV LLC 6.581% 05-30-2049	10,000,000	6.58	5/30/2049	10,203,316
PVTPL BLACK PEARL COMPUTE LLC 6.125% 02-15-2031	1,000,000	6.13	2/15/2031	1,036,507
PVTPL BNP PARIBAS FLTG RT 05-09-2029	5,000,000	4.79	5/9/2029	5,038,774
PVTPL BPCE SA 5.184% 06-02-2032	5,000,000	5.18	6/2/2032	5,012,258

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	3,250,000	3.14	11/15/2035	2,773,768
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/ 09-30-2021 BEO	2,750,000	3.19	11/15/2036	2,315,296
PVTPL BROADCOM INC NEW ISSUE 10 YR 144 A 4.15% 04-15-2032	4,100,000	4.15	4/15/2032	3,981,808
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054	2,000,000	6.42	7/18/2054	2,115,590
PVTPL CHASE AUTO OWNER TRUST SER 25-1 A CL A 3 4.29% 06-25-2030	500,000	4.29	6/25/2030	499,947
PVTPL CHENIERE ENERGY PARTNERS LP 6.05% 11-30-2056	5,000,000	6.05	11/30/2056	5,068,792
PVTPL CITADEL FIN LLC 5.9%	3,000,000	5.90	2/10/2030	3,094,001
PVTPL COLUMBIA PIPELINE GROUP 5.097% 10-01-2031	2,000,000	5.10	10/1/2031	2,027,257
PVTPL COLUMBIA PIPELINES HLDG CO LLC 4.999% 11-17-2032	3,000,000	5.00	11/17/2032	2,985,112
PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028	1,000,000	6.04	8/15/2028	1,048,109
PVTPL CONTINENTAL RESOURCES 2.268% 11-15-2026	3,000,000	2.27	11/15/2026	2,981,278
PVTPL COREBRIDGE GLOB FUNDING 4.65% 08-20-2027	4,000,000	4.65	8/20/2027	4,071,619
PVTPL CPPIB CAP INC 3.625% 10-15-2028	5,000,000	3.63	10/15/2028	4,972,637
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034	2,480,328	5.93	1/10/2034	2,525,787
PVTPL DEVON ENERGY CORP 5.9%	5,000,000	5.90	2/15/2055	5,039,330
PVTPL ELECTRICITE DE FRANCE 6.25% 04-22-2066	3,000,000	6.25	4/22/2066	2,989,913
PVTPL ELEMENT FLEET MANAGEMENT CORP 4.8% 05-29-2029	3,000,000	4.80	5/29/2029	3,005,523
PVTPL EMD FIN LLC 4.125% 08-15-2028	4,000,000	4.13	8/15/2028	4,021,334
PVTPL EMD FINANCE LLC 4.625%	4,000,000	4.63	10/15/2032	3,966,241
PVTPL EMD FINANCE LLC 5% 10-15-2035	14,000,000	5.00	10/15/2035	13,899,785
PVTPL ENI SPA 6.0% 05-18-2056	2,000,000	6.00	5/18/2056	1,988,438
PVTPL EQUITABLE FINANCIAL LIFE 4.875% 11-19-2027	5,000,000	4.88	11/19/2027	5,043,077
PVTPL ERAC USA FIN LLC 4.7% 04-30-2031	5,000,000	4.70	4/30/2031	5,034,880
PVTPL ERAC USA FIN LLC 5.25% 04-30-2036	5,000,000	5.25	4/30/2036	5,044,583
PVTPL ERAC USA FINANCE LLC 4.5% 10-30-2029	3,000,000	4.50	10/30/2029	3,008,340
PVTPL EVERGY MO WEST INC BD 3.75% 03-15-2032	2,000,000	3.75	3/15/2032	1,856,381
PVTPL F&G GLOBAL FUNDING 4.65%	3,000,000	4.65	9/8/2028	3,008,366
PVTPL FEDEX FREIGHT HOLDING CO 4.3% 03-15-2029	5,000,000	4.30	3/15/2029	5,019,383
PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2033	5,000,000	5.90	1/25/2033	5,339,194
PVTPL FOUNDRY JV HOLDCO LLC 6.1% 01-24-2036	4,000,000	6.10	1/25/2036	4,322,693
PVTPL FOUNDRY JV HOLDCO LLC 6.2% 01-25-2037	12,000,000	6.20	1/25/2037	13,011,887
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	6,000,000	6.40	1/25/2038	6,583,013
PVTPL FOUNDRY JV HOLDCO LLC. 5.5% 01-25-2031	7,600,000	5.50	1/25/2031	7,950,908
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035	11,100,000	6.25	1/25/2035	12,083,237
PVTPL GEORGIA-PAC LLC 4.4% 05-15-2029	3,000,000	4.40	5/15/2029	3,005,048

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PVTPL GEORGIA-PAC LLC 4.4% 06-30-2028	3,000,000	4.40	6/30/2028	2,989,496
PVTPL GEORGIA-PAC LLC 4.9%	5,000,000	4.90	5/15/2033	5,010,193
PVTPL GEORGIA-PACIFIC LLC 4.6%	3,000,000	4.60	5/15/2031	2,995,568
PVTPL GILDAN ACTIVEWEAR INC 10-07-2030	4,000,000	4.70	10/7/2030	3,969,204
PVTPL GILDAN ACTIVEWEAR INC 5.4% 10-07-2035	3,000,000	5.40	10/7/2035	2,949,746
PVTPL GLENCORE FDG LLC 4.9% 07-01-2031	2,000,000	4.90	7/1/2031	2,024,880
PVTPL GLENCORE FDG LLC 4.907%	3,000,000	4.91	4/1/2028	3,048,532
PVTPL GLENCORE FDG LLC 5.508%	5,000,000	5.51	4/1/2036	5,097,880
PVTPL HONEYWELL AEROSPACE INC 3.9% 03-16-2028	5,000,000	3.90	3/16/2028	5,006,306
PVTPL HONEYWELL AEROSPACE INC 4% 03-16-2029	5,000,000	4.00	3/16/2029	4,989,853
PVTPL HONEYWELL AEROSPACE INC 4.3% 03-16-2031	7,000,000	4.30	3/16/2031	6,966,696
PVTPL HONEYWELL AEROSPACE INC 4.6% 03-16-2033	3,000,000	4.60	3/16/2033	2,984,608
PVTPL HONEYWELL AEROSPACE INC 5.732% 03-16-2056	5,000,000	5.73	3/16/2056	5,083,095
PVTPL HONEYWELL AEROSPACE INC 5.852% 03-16-2066	3,000,000	5.85	3/16/2066	3,073,804
PVTPL HUNGARY (REPUBLIC OF) 5.25% 06-16-2029	3,000,000	5.25	6/16/2029	3,041,633
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR SER 26-A CL A 3 3.97% 12-15-2028	1,000,000	3.97	12/15/2028	995,013
PVTPL IMPERIAL BRANDS 5.625% 07-01-2035	5,000,000	5.63	7/1/2035	5,185,588
PVTPL IMPERIAL BRANDS FIN PLC 5.5%	2,000,000	5.50	2/1/2030	2,088,752
PVTPL INTERNATIONAL DEV ASSOCIATION. 4.0% 06-11-2030	4,000,000	4.00	6/11/2030	3,971,777
PVTPL JAPAN FIN ORGANIZATION MUNICIPAL 4.125% 04-02-2031	5,000,000	4.13	4/2/2031	4,976,569
PVTPL JBS NV/JBS USA FOOD CO HLDGS INC 5.625% 03-10-2027	2,000,000	5.63	3/10/2037	2,015,854
PVTPL JBS NV/JBS USA FOOD CO HLDGS INC 6.4% 05-10-2057	2,000,000	6.40	5/10/2057	2,022,833
PVTPL JERSEY CENT PWR & LT CO 4.6% 01-15-2030	2,000,000	4.60	1/15/2030	2,000,936
PVTPL KOMATSU FIN AMER 4.196%	7,000,000	4.20	9/18/2030	6,939,216
PVTPL KOMMUNINVEST I SVERIGE AB 4.125% 03-15-2028	7,000,000	4.13	3/15/2028	7,004,852
PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026	5,500,000	7.88	10/15/2026	5,638,796
PVTPL LSEG US FIN CORP 4.5% 03-23-2031	2,000,000	4.50	3/23/2031	1,995,340
PVTPL MARS INC 4.75% DUE	6,100,000	4.75	4/20/2033	6,113,045
PVTPL MORGAN STANLEY 4.809%	5,000,000	4.81	4/16/2032	5,010,399
PVTPL NATIONWIDE BLDG 4.649%	5,000,000	4.65	7/14/2029	5,105,945
PVTPL NIAGARA MOHAWK POWER 5.996% 07-03-2055	5,000,000	6.00	7/3/2055	5,120,131
PVTPL NORTHWESTERN CORP 5.073% 03-21-2030	7,000,000	5.07	3/21/2030	7,162,843
PVTPL NTT FIN CORP 4.62% 07-16-2028	2,000,000	4.62	7/16/2028	2,037,561
PVTPL NTT FIN CORP SR NT 144 A 4.372% DUE 07-27-2027/07-27-2022 BEO	2,000,000	4.37	7/27/2027	2,034,273
PVTPL NTT FINANCE CORP 07-16-2030	3,000,000	4.88	7/16/2030	3,060,416

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
PVTPL NTT FINANCE CORP 4.567%	2,000,000	4.57	7/16/2027	2,043,559
PVTPL NTT FINANCE CORP 5.171%	7,000,000	5.17	7/16/2032	7,165,398
PVTPL PARAGUAY REP BD 5.6%	3,000,000	5.60	3/13/2048	2,901,867
PVTPL PERTAMINA HULU ENERGI PT 5.25% 05-21-2030	4,000,000	5.25	5/21/2030	4,016,195
PVTPL PRICOA GLOBAL FUNDING 1 5.0% 05-27-2031	5,000,000	5.00	5/27/2031	5,049,388
PVTPL PROLOGIS TARGETED US 4.625% 03-15-2033	9,000,000	4.63	3/15/2033	8,899,042
PVTPL PROLOGIS TARGETED US LOG FD LP 4.75% 01-15-2036	3,000,000	4.75	1/15/2036	2,942,456
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035	2,000,000	5.25	1/15/2035	2,048,257
PVTPL PROTECTIVE LIFE CORP 4.7% 11-24-2025	3,000,000	4.70	1/15/2031	3,042,338
PVTPL PROTECTIVE LIFE CORP 5.35%	5,000,000	5.35	12/15/2035	4,923,879
PVTPL RD MICHIGAN PROPERTY OWNER I 7.5% 03-30-2045	11,000,000	7.50	3/30/2045	10,966,440
PVTPL RENTOKIL TERMINIX LLC 5.625% 04-28-2035	4,600,000	5.63	4/28/2035	4,702,284
PVTPL REPSOL E&P CAP MARKETS 4.805% 09-16-2028	1,000,000	4.81	9/16/2028	1,015,595
PVTPL REPSOL E&P CAP MARKETS 5.204% 09-16-2030	7,000,000	5.20	9/16/2030	7,143,400
PVTPL RESEARCH DRIVEN PAGAYA MOTOR SR 26-3 A CL A 3 5.377% 03-26-2035	2,000,000	5.38	3/26/2035	2,012,382
PVTPL RGA GLOBAL FDG 5.1% 05-26-2031	3,000,000	5.10	5/26/2031	3,026,673
PVTPL RIO GRANDE LNG LLC 5.75% 06-30-2036	5,000,000	0.00	6/30/2036	4,982,448
PVTPL RIO GRANDE LNG LLC 6.15% 06-30-2041	5,000,000	0.00	6/30/2041	5,001,340
PVTPL ROCHE HLDGS INC 4.374%	7,000,000	4.37	12/2/2032	6,888,257
PVTPL ROCHE HLDGS INC 5.338%	3,000,000	5.34	11/13/2028	3,083,071
PVTPL SAMMONS FINL GLOBAL 4.8% 12-12-2030	3,000,000	4.80	12/12/2030	2,968,837
PVTPL SAMMONS FINL GLOBAL 4.95% 06-12-2030	5,000,000	4.95	6/12/2030	4,991,362
PVTPL SAMMONS FINL GROUP INC 5.95% 06-15-2036	5,000,000	5.95	6/15/2036	5,025,883
PVTPL SAUDI ARABIAN OIL CO 5.0% 02-02-2036	3,000,000	5.00	2/2/2036	2,993,722
PVTPL SAUDI ARABIAN OIL COMPANY GLOBAL NT 4.375% 02-02-2031	3,000,000	4.38	2/2/2031	2,986,181
PVTPL SAUDI INTERNATIONAL BOND 5.125% 01-13-2028	2,500,000	5.13	1/13/2028	2,573,107
PVTPL SIEMENS 4.35% 05-26-2028	3,000,000	4.35	5/26/2028	3,012,496
PVTPL SIEMENS FUNDING BV 4.6% 05-28-2030	2,000,000	4.60	5/28/2030	2,010,777
PVTPL SOLVAY FIN AMER LLC 5.65% 06-04-2029	5,000,000	5.65	6/4/2029	5,137,934
PVTPL SOUTH32 TREAS LTD 0% DUE	3,000,000	4.35	4/14/2032	2,892,589
PVTPL SPACE EXPL TECHNOLOGIES CORP 6.6%	7,000,000	6.60	7/15/2046	6,814,571
PVTPL SPACE EXPL TECHNOLOGIES CORP 6.65%	10,000,000	6.65	7/15/2056	9,657,289
PVTPL STELLANTIS FINL UNDERWRITTEN SER 26-AA CL A 3 4.35% DUE 11-20-2029	2,000,000	4.35	11/20/2029	1,994,144
PVTPL SV RNO PPTY OWNER 1 5.875% 03-01-2031	5,000,000	5.88	3/1/2031	5,030,953
PVTPL TEACHERS INSUR & ANNUITY 6.05% 06-15-2056	4,000,000	6.05	6/15/2056	4,048,686

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
PVTPL UBS GROUP AG 4.588% 08-10-2032	10,000,000	4.59	8/10/2032	9,990,152
PVTPL UBS GROUP AG 5.199% 08-10-2037	7,000,000	5.20	8/10/2037	7,032,247
PVTPL UBS GROUP AG 6.246%	2,000,000	6.25	9/22/2029	2,096,710
PVTPL UBS GROUP AG VAR RT	7,500,000	3.09	5/14/2032	6,913,405
PVTPL VIDEOTRON LTD 5.7% 01-15-2035	4,000,000	5.70	1/15/2035	4,117,520
PVTPL VISTRA OPERATIONS CO LLC 5% 04-30-2031	3,000,000	5.00	4/30/2031	3,006,063
PVTPL VSP OPTICAL GROUP INC 5.4% DUE 06-01-2033	2,000,000	5.40	6/1/2033	2,019,600
PVTPL VSP OPTICAL GROUP INC 5.45% 12-01-2035	7,500,000	5.45	12/1/2035	7,478,451
PVTPL VSP OPTICAL GROUP INC 5.65% 06-01-2036	2,000,000	5.65	6/1/2036	2,024,669
QUALCOMM INC 4.5% 05-20-2030	2,750,000	4.50	5/20/2030	2,763,124
QUANTA SVCS INC 4.3% DUE 08-09-2028	3,000,000	4.30	8/9/2028	3,038,357
RAYMOND JAMES FINL 4.9% 09-11-2035	3,000,000	4.90	9/11/2035	2,970,290
RAYMOND JAMES FINL INC 5.65%	2,000,000	5.65	9/11/2055	1,978,439
REALTY INCOME CORP 4.75%	3,000,000	4.75	2/15/2029	3,066,405
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028	4,400,000	2.20	6/15/2028	4,214,983
REGAL REXNORD CORP 6.05%	3,000,000	6.05	4/15/2028	3,101,359
REGAL REXNORD CORP 6.3%	5,000,000	6.30	2/15/2030	5,336,793
REGIONS BANK 4.755% 07-27-2029	3,000,000	4.76	7/27/2029	3,013,937
RENAISSANCERE 5.75% DUE 06-05-2033	1,800,000	5.75	6/5/2033	1,853,242
RENAISSANCERE HLDGS LTD SR NT 5.8% 04-01-2035	2,000,000	5.80	4/1/2035	2,073,883
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG	5,500,000	3.10	5/7/2041	4,230,232
REPUBLIC OF INDONESIA 4.9% 04-16-2036	13,000,000	4.90	4/16/2036	12,645,564
REPUBLIC OF PANAMA 5.227% 02-23-2034	5,000,000	5.23	2/23/2034	5,006,231
REPUBLIC OF PERU 5.875%	3,400,000	5.88	8/8/2054	3,459,905
REPUBLIC OF PERU 6.2% 06-30-2055	2,500,000	6.20	6/30/2055	2,578,049
REPUBLIC OF PHILIPPINES 5.75% 01-27-2051	3,000,000	5.75	1/27/2051	3,069,597
REPUBLIC OF POLAND 5.375% 04-14-2036	2,000,000	5.38	4/14/2036	2,040,346
REPUBLIC OF POLAND 6.125% 04-14-2056	8,500,000	6.13	4/14/2056	8,754,849
REPUBLIC SERVICES INC 4.875%	1,500,000	4.88	4/1/2029	1,531,870
REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028	3,000,000	5.00	6/15/2028	3,021,876
RGA GLOBAL FDG 4.6% DUE 11-25-2030	5,000,000	4.60	11/25/2030	4,955,237
RGA GLOBAL FDG MEDIUM TERM SR SECD TRANCHE # TR 00006 5.05% 12-06-2031	8,000,000	5.05	12/6/2031	8,018,582
RIO GRANDE LNG LLC	5,000,000	0.00	6/30/2031	4,999,154
RIO TINTO FIN USA LTD 2.75%	5,000,000	2.75	11/2/2051	3,112,588
RIO TINTO FIN USA PLC 4.875% 03-14-2030	2,000,000	4.88	3/14/2030	2,047,777
RIO TINTO FIN USA PLC 5.0%	2,000,000	5.00	3/14/2032	2,049,976

Fixed Income

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ROYAL BANK OF CANADA 4.498% 08-06-2029	3,000,000	4.50	8/6/2029	3,044,082
ROYAL BANK OF CANADA 4.612% 04-17-2032	5,000,000	4.61	5/3/2032	4,979,813
ROYAL BANK OF CANADA 4.65%	12,900,000	4.65	10/18/2030	12,992,114
ROYAL BANK OF CANADA 4.965% 01-24-2029	2,000,000	4.97	1/24/2029	2,054,772
ROYAL BANK OF CANADA MTN 4.522% 10-18-2028	7,000,000	4.52	10/18/2028	7,064,457
ROYAL CARIBBEAN CRUISES 5.375% 01-15-2036	2,000,000	5.38	1/15/2036	2,034,838
RTX CORPORATION	8,000,000	2.38	3/15/2032	7,070,421
SALES TAX SECURITIZATION CORP ILL 3.82% 01-01-2048 BEO TAXABLE	560,000	3.82	1/1/2048	462,040
SALESFORCE INC 4.5% 03-15-2028	5,000,000	4.50	3/15/2028	5,060,971
SALESFORCE INC 4.65%	5,000,000	4.65	3/15/2029	5,066,935
SALESFORCE INC 4.9% 09-15-2031	5,000,000	4.90	9/15/2031	5,062,116
SALESFORCE INC 5.55% 03-13-2026	6,000,000	5.55	3/15/2036	6,095,042
SALESFORCE INC 6.55% 03-15-2056	8,800,000	6.55	3/15/2056	8,975,357
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO	10,700,000	2.70	7/15/2041	7,439,109
SAN DIEGO CNTY CALIF REGL TRANSN COMMN SALES TAX REV 5.911% 04-01-2048 REG	3,285,000	5.91	4/1/2048	3,362,101
SAN DIEGO CNTY CALIF WTR AUTH FING AGY WTR REV 6.138% 05-01-2049 BEO TAXABLE	5,645,000	6.14	5/1/2049	5,827,213
SAN DIEGO G & E 5.2% 03-15-2036	5,000,000	5.20	3/15/2036	5,049,017
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6.95 11-01-2050 BEOTAXABLE	1,000,000	6.95	11/1/2050	1,112,283
SANTANDER DR AUTO 5.47% DUE 05-15-2031	655,000	5.47	5/15/2031	662,129
SANTANDER DR AUTO RECEIVABLES TR SR 26-1 CL A 3 3.93% 07-15-2030	2,000,000	3.93	7/15/2030	1,985,008
SANTANDER DRIVE AUTO RECEIVABLES TR SR 25-1 CL B 4.88% 03-17-2031	45,000	4.88	3/17/2031	45,215
SANTANDER DRIVE AUTO RECEIVABLS TR 2025-SR 25-2 CL C 4.89% 05-15-2031	145,000	5.06	5/15/2031	145,999
SANTANDER UK GROUP FLTG RT 4.32% DUE 09-22-2029	3,000,000	4.32	9/22/2029	3,004,140
SANTANDER UK GROUP HLDGS PLC 2.469% 01-11-2028	3,000,000	2.47	1/11/2028	3,000,517
SANTANDER UK GROUP HLDGS PLC 3.823% 11-03-2028	5,000,000	3.82	11/3/2028	4,973,788
SANTANDER UK GROUP HLDGS PLC 5.694% 04-15-2031	2,000,000	5.69	4/15/2031	2,075,410
SAUDI ARABIA KGDM 5.875% DUE 01-12-2056	2,000,000	5.88	1/12/2056	1,997,591
SAUDI ARABIA KGDM VAR RT 4.125% DUE 01-12-2029	3,000,000	4.13	1/12/2029	3,006,662
SCE RECOVERY FDG LLC 2.943%	50,000	2.94	11/15/2042	42,604
SCHLUMBERGER INVT 4.55%	3,000,000	4.55	5/7/2031	3,003,388
SCHLUMBERGER INVT 5.15%	5,000,000	5.15	5/7/2036	5,016,071
SCHWAB CHARLES CORP NEW 5.493%	3,000,000	5.49	5/21/2037	3,058,831

Fixed Income

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COLORADO PERA®

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SCHWAB CHARLES FLTG RT 4.744% DUE 05-21-2030	5,000,000	4.74	5/21/2030	5,035,850
SERVICENOW INC NT 4.25% 05-15-2028	2,000,000	4.25	5/15/2028	2,004,164
SHELL FIN US INC 4.0% 05-10-2046	15,475,000	4.00	5/10/2046	12,442,265
SHELL FINANCE US INC 3.75%	6,000,000	3.75	9/12/2046	4,706,087
SIEMENS FDG B V SR NT 144 A 4.9% 05-28-2032	3,000,000	4.90	5/28/2032	3,051,496
SOCIETE GENERALE VAR RT 5.371% DUE 05-27-2032	7,000,000	5.37	5/27/2032	7,076,706
SOUTH BOW USA INFRA HLDGS LLC	2,000,000	4.91	9/1/2027	2,037,624
SOUTH BOW USA INFRA HLDGS LLC 5.026% 10-01-2029	2,000,000	5.03	10/1/2029	2,031,844
SOUTH BOW USA INFRA HLDGS LLC 6.176% 10-01-2054	3,000,000	6.18	10/1/2054	2,915,384
SOUTHERN CAL EDISON 3.6% 02-01-2045	3,000,000	3.60	2/1/2045	2,197,821
SOUTHERN CALIF EDISON CO 3.65%	4,250,000	3.65	2/1/2050	3,004,612
SOUTHERN CALIF GAS CO 1ST MTG BD SER FFF 5.9% 06-01-2056	5,000,000	5.90	6/1/2056	5,109,570
SOUTHERN CO GAS CAP 4.05% 09-15-2028	3,000,000	4.05	9/15/2028	3,003,731
SOUTHERN CO GAS CAP 6.05% 09-15-2056	3,000,000	6.05	9/15/2056	3,023,581
SOUTHWEST AIRLS CO 4.375% 11-15-2028	4,000,000	4.38	11/15/2028	3,991,144
SOUTHWEST AIRLS CO 5.25%	10,300,000	5.25	11/15/2035	10,039,922
SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	3,000,000	6.00	6/1/2054	3,044,461
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	5,800,000	3.70	8/15/2047	4,414,647
SOUTHWESTERN PUBLIC SERVICE CO 1ST MTG BD SER 13 5.3% 08-15-2036	3,000,000	5.30	8/15/2036	2,992,857
SOUTHWESTERN PUBLIC SERVICE CO 1ST MTG BD SER 14 5.875% 08-15-2056	3,000,000	5.88	8/15/2056	2,981,858
SOUTHWESTERN PUBLIC SERVICE CO 5.3% 05-15-2035	6,000,000	5.30	5/15/2035	6,058,448
SPACE EXPL TECHNOLOGIES CORP SR NT 144 A 5.35% 07-15-2031	10,000,000	5.35	7/15/2031	9,981,379
SPACE EXPL TECHNOLOGIES CORP SR NT 144 A 5.65% 07-15-2033	10,000,000	5.65	7/15/2033	9,948,270
SPACE EXPL TECHNOLOGIES CORP SR NT 144 A 5.875% 07-15-2036	3,000,000	5.88	7/15/2036	2,963,342
SPRINT CAP CORP 6.875% DUE 11-15-2028	14,970,000	6.88	11/15/2028	15,814,854
STATE OF ISRAEL 2.75% DUE 07-03-2030 REG	4,053,000	2.75	7/3/2030	3,774,805
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG	8,000,000	3.88	7/3/2050	5,946,765
STATE OF ISRAEL 6.043%	1,700,000	5.75	3/12/2054	1,652,577
STEEL DYNAMICS INC 4.0% 12-15-2028	5,000,000	4.00	12/15/2028	4,933,212
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031	1,900,000	2.70	12/1/2031	1,677,763
SUMITOMO MITSUI FLTG RT 4.494% DUE 01-15-2032	8,000,000	4.49	1/15/2032	8,018,369
SUN CMNTYS OPER LTD PARTNERSHIP SR NT 2.3% 11-01-2028	3,000,000	2.30	11/1/2028	2,855,795
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	16,100,000	5.40	10/1/2047	14,815,180
SVENSKA 4.625% DUE 06-11-2031	3,000,000	4.63	6/11/2031	2,999,724
SWEDISH EXPORT CREDIT 3.875% 08-04-2027	7,000,000	3.88	8/4/2027	7,088,301

Fixed Income

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SWEDISH EXPORT CREDIT CORP PUB 3.625% 03-12-2029	5,000,000	3.63	3/12/2029	4,978,445
SWEDISH EXPORT CREDIT CORP PUB 3.75% 05-08-2028	5,000,000	3.75	5/8/2028	4,984,563
SYMETRA LIFE INS CO NT 144 A 6.55% 10-01-2055	2,000,000	6.55	10/1/2055	2,083,740
SYNCHRONY CARD 4.18% DUE 03-15-2032	2,000,000	4.18	3/15/2032	1,986,957
SYNCHRONY CARD 4.49% DUE 05-15-2031	100,000	4.49	5/15/2031	100,214
SYNCHRONY FINL 4.947% 08-25-2026	3,000,000	4.95	2/25/2032	2,976,198
SYNOPSYS INC 4.65% 04-01-2028	2,500,000	4.65	4/1/2028	2,531,590
TELUS CORP 6.375% DUE 06-09-2056	5,000,000	6.38	6/9/2056	5,006,267
TELUS CORP 6.625% DUE 06-09-2056	5,000,000	6.63	6/9/2056	5,007,359
TENNESSEE VY AUTH 4.875% 05-15-2035	3,000,000	4.88	5/15/2035	3,083,668
TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE	2,100,000	3.66	7/1/2047	1,768,981
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE	960,742	5.52	4/1/2039	986,674
TEXAS TRANSN COMMN ST HWY FD REV 5.178% 04-01-2030 BEO TAXABLE	1,050,000	5.18	4/1/2030	1,084,730
THERMO FISHER SCIENTIFIC 4.473% 10-07-2032	7,000,000	4.47	10/7/2032	6,961,410
TIME WARNER CABLE 5.875% DUE 11-15-2040	5,100,000	5.88	11/15/2040	4,598,800
T-MOBILE USA INC 3.875% 04-15-2030	4,650,000	3.88	4/15/2030	4,543,644
T-MOBILE USA INC 5.125%	2,000,000	5.13	5/15/2032	2,033,748
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054	3,900,000	5.28	9/10/2054	3,737,354
TOYOTA AUTO 4.34% DUE 11-15-2029	1,000,000	4.34	11/15/2029	1,002,289
TOYOTA AUTO 4.43% DUE 04-15-2030	2,000,000	4.43	4/15/2030	2,003,018
TOYOTA AUTO 4.76% DUE 05-15-2030	1,000,000	4.76	5/15/2030	1,006,835
TOYOTA AUTO RECEIVABLES OWNER TR SR 25-D CL A 3 3.84% 06-17-2030	1,000,000	3.84	6/17/2030	994,201
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A 4 4.66% DUE 09-15-2028	10,000	4.66	9/15/2028	10,049
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 25-C CL A 3 4.11% 03-15-2030	1,000,000	4.11	3/15/2030	998,839
TOYOTA LEASE OWNER 3.82% DUE 02-20-2029	2,000,000	3.82	2/20/2029	1,985,544
TRANS-ALLEGHENY INTST LINE CO SR NT 144 A 5% 01-15-2031	5,000,000	5.00	1/15/2031	5,156,226
TRANSCANADA PIPELINES 6.375% 10-17-2056	2,000,000	6.38	10/17/2056	2,049,349
TRANSCANADA PIPELINES LTD 6.125% 10-17-2056	2,000,000	6.13	10/17/2056	2,047,274
TRITON CONTAINER INTL LTD/TAL 5.15% 02-15-2033	3,000,000	5.15	2/15/2033	3,014,692
TRUIST BK GLOBAL VAR RT 4.42% DUE 07-24-2028	5,000,000	4.42	7/24/2028	5,090,648
TRUIST FINANCIAL CORPORATION 4.597% 01-27-2032	3,000,000	4.60	1/27/2032	3,017,599
TRUIST FINANCIAL CORPORATION 5.071% 05-20-2031	5,000,000	5.07	5/20/2031	5,075,563
TRUIST FINL CORP 4.964% 10-23-2036	11,000,000	4.96	10/23/2036	10,802,738
TRUIST FINL CORP 5.281% DUE 04-23-2037	7,000,000	5.28	4/23/2037	7,001,957

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	2,000,000	5.12	1/26/2034	2,041,077
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	1,900,000	5.17	4/1/2041	1,939,336
U S BANCORP 5.85%	3,000,000	5.85	10/21/2033	3,163,232
U S BANCORP MEDIUM TERM NTS-BOOK 5.723% 05-20-2041	3,000,000	5.72	5/20/2041	3,029,181
U S BK NATL ASSN CIN OH MEDIUM TERM 4.535% 05-20-2029	3,000,000	4.54	5/20/2029	3,009,036
UBS AG STAMFORD CT 4.678% 11-29-2030	4,000,000	4.68	11/29/2030	4,009,785
UNION ELEC CO 3.25% DUE 10-01-2049	7,000,000	3.25	10/1/2049	4,820,702
UNION ELEC CO 5.55% 03-15-2056	3,000,000	5.55	3/15/2056	2,964,281
UNION ELEC CO 5.75% DUE 09-15-2056	3,000,000	5.75	9/15/2056	2,993,716
UNION PAC CORP 3.2% DUE 05-20-2041	2,000,000	3.20	5/20/2041	1,565,835
UNION PAC CORP 4.05% DUE 11-15-2045	1,793,000	4.05	11/15/2045	1,469,952
UNION PACIFIC CORP 3.375% 02-14-2042	2,000,000	3.38	2/14/2042	1,598,269
UNITED AIRLINES 2019-1 A 2.7%	2,117,507	2.70	11/1/2033	1,938,791
UNITED AIRLS 2020-1 A PASS THRU TRS 5.875% 04-15-2029	933,463	5.88	4/15/2029	956,055
UNITED MEXICAN STATES 4.28%	1,000,000	4.28	8/14/2041	802,198
UNITED MEXICAN STATES 5.85% 07-02-2032	11,500,000	5.85	7/2/2032	11,947,223
UNITED MEXICAN STATES 6.4% 05-07-2054	1,640,000	6.40	5/7/2054	1,558,927
UNITED MEXICAN STATES 6.75% 02-09-2056	10,705,000	6.75	2/9/2056	10,824,889
UNITED MEXICAN STATES T-BOND 6.25% 08-27-2037	10,000,000	6.25	8/27/2037	10,006,360
UNITED MEXICAN STS 4.6% DUE 01-23-2046	8,600,000	4.60	1/23/2046	6,804,358
UNITED MEXICAN STS 3.75% 01-11-2028	4,830,000	3.75	1/11/2028	4,855,909
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061	9,803,000	3.77	5/24/2061	5,905,268
UNITED NATIONS DEV CORP N Y REV 6.536% 08-01-2055 BEO TAXABLE	1,100,000	6.54	8/1/2055	1,190,075
UNITED PARCEL SERVICE 5.95%	2,000,000	5.95	5/14/2055	2,058,814
UNITED PARCEL SERVICE 6.05%	3,000,000	6.05	5/14/2065	3,098,038
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051	27,500,000	2.00	8/15/2051	15,862,294
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045	15,000,000	2.50	2/15/2045	10,660,806
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046	32,000,000	2.50	2/15/2046	22,364,303
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052	10,000,000	3.00	8/15/2052	7,202,942
UNITED STATES OF AMER TREAS BONDS 3.375% DUE 08-15-2042 REG	10,000,000	3.38	8/15/2042	8,470,936
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053	20,000,000	3.63	5/15/2053	16,076,189
UNITED STATES OF AMER TREAS BONDS 3.625% 02-15-2053	20,000,000	3.63	2/15/2053	16,266,126
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042	14,000,000	4.00	11/15/2042	12,704,881
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054	17,000,000	4.25	2/15/2054	15,439,952
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043	15,000,000	4.38	8/15/2043	14,351,234
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044	5,000,000	4.50	2/15/2044	4,846,249

Fixed Income

As of June 30, 2026

COLORADO PERA®

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054	25,000,000	4.50	11/15/2054	23,416,143
UNITED STATES OF AMER TREAS BONDS 4.625%02-15-2055	30,000,000	4.63	2/15/2055	29,029,474
UNITED STATES OF AMER TREAS BONDS 4.75% 08-15-2055	43,000,000	4.75	8/15/2055	42,489,106
UNITED STATES OF AMER TREAS BONDS 4.875% 02-15-2056	147,260,000	4.75	2/15/2056	145,677,184
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG	30,000,000	2.50	5/15/2046	20,704,382
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053	5,000,000	4.13	8/15/2053	4,445,064
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052	23,000,000	4.00	11/15/2052	19,796,875
UNITED STATES OF AMER TREAS NOTES 2.25% 08-15-2027	165,000,000	2.25	8/15/2027	162,978,737
UNITED STATES OF AMER TREAS NOTES 4.0% 11-15-2035	35,000,000	4.00	11/15/2035	34,035,836
UNITED STATES OF AMER TREAS NOTES 4.125% 05-31-2032	75,000,000	4.13	5/31/2032	74,725,906
UNITED STATES OF AMER TREAS NOTES 4.25% 05-15-2035	20,000,000	4.25	5/15/2035	19,872,622
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033	35,000,000	4.50	11/15/2033	35,552,522
UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030	35,000,000	0.63	8/15/2030	30,392,729
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	30,000,000	1.00	7/31/2028	28,250,138
UNITED STATES OF AMER TREAS NOTES 1.125% NTS 08-31-2028 USD	35,000,000	1.13	8/31/2028	32,946,841
UNITED STATES OF AMER TREAS NOTES 2.625% 07-31-2029	15,000,000	2.63	7/31/2029	14,500,963
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	30,000,000	2.75	5/31/2029	28,917,924
UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	30,000,000	3.25	6/30/2029	29,232,728
UNITED STATES OF AMER TREAS NOTES 3.375% 09-15-2028	120,000,000	3.38	9/15/2028	119,191,713
UNITED STATES OF AMER TREAS NOTES 3.375% 12-31-2027	200,000,000	3.38	12/31/2027	197,729,280
UNITED STATES OF AMER TREAS NOTES 3.5% 01-15-2029	50,000,000	3.50	1/15/2029	50,004,586
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030	25,000,000	3.50	4/30/2030	24,541,950
UNITED STATES OF AMER TREAS NOTES 3.5% DUE 01-31-2028	225,000,000	3.50	1/31/2028	225,964,563
UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030	15,000,000	3.50	1/31/2030	14,882,078
UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028	15,000,000	3.50	4/30/2028	14,912,084
UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	45,000,000	3.63	5/31/2028	44,695,197
UNITED STATES OF AMER TREAS NOTES 3.625% 03-31-2030	25,000,000	3.63	3/31/2030	24,743,426
UNITED STATES OF AMER TREAS NOTES 3.625% 10-31-2030	105,000,000	3.63	10/31/2030	103,270,568
UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2028	55,000,000	3.75	4/15/2028	55,042,898
UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027	55,000,000	3.75	8/15/2027	55,538,533
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	5,000,000	3.88	8/15/2033	4,934,899
UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027	45,000,000	3.88	10/15/2027	45,205,136
UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	5,000,000	3.88	12/31/2027	4,979,433
UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2029	10,000,000	3.88	12/31/2029	9,902,615
UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	5,000,000	4.00	2/28/2030	5,036,574
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029	25,000,000	4.00	1/31/2029	25,309,705

Fixed Income

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COLORADO PERA®

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028	10,000,000	4.00	6/30/2028	9,970,228
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2032	85,000,000	4.00	7/31/2032	85,189,717
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031	5,000,000	4.00	1/31/2031	5,040,066
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2033	50,000,000	4.00	1/31/2033	49,980,739
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034	30,000,000	4.00	2/15/2034	29,759,422
UNITED STATES OF AMER TREAS NOTES 4.0% 05-31-2028	409,410,000	4.00	5/31/2028	409,597,628
UNITED STATES OF AMER TREAS NOTES 4.125% 02-15-2036	171,000,000	4.13	2/15/2036	169,481,903
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029	13,000,000	4.13	3/31/2029	13,119,561
UNITED STATES OF AMER TREAS NOTES 4.125% 07-31-2031	30,000,000	4.13	7/31/2031	30,391,976
UNITED STATES OF AMER TREAS NOTES 4.125% 08-31-2030	25,000,000	4.13	8/31/2030	25,275,348
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029	20,000,000	4.13	10/31/2029	20,106,963
UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027	5,000,000	4.13	11/15/2027	5,023,217
UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031	54,000,000	4.13	11/30/2031	53,899,684
UNITED STATES OF AMER TREAS NOTES 4.125% 06-30-2032	70,000,000	4.00	6/30/2032	69,031,437
UNITED STATES OF AMER TREAS NOTES 4.125% 07-31-2028	5,000,000	4.13	7/31/2028	5,082,517
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2031	5,000,000	4.13	10/31/2031	5,009,944
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029	25,000,000	4.25	2/28/2029	25,406,887
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	65,000,000	4.25	11/15/2034	64,718,054
UNITED STATES OF AMER TREAS NOTES 4.375% 01-31-2030	25,000,000	4.25	1/31/2030	25,497,885
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034	55,000,000	4.38	5/15/2034	55,324,507
UNITED STATES OF AMER TREAS NOTES DTD 4.625% 02-15-2035	12,000,000	4.63	2/15/2035	12,398,821
UNITED STATES TREAS 2.375%	15,000,000	2.38	2/15/2042	11,073,293
UNITED STATES TREAS BDS	25,000,000	2.88	11/15/2046	16,634,341
UNITED STATES TREAS BDS 1.125%	25,000,000	1.13	5/15/2040	15,853,303
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	48,000,000	1.25	5/15/2050	22,917,881
UNITED STATES TREAS BDS 1.875%	16,000,000	1.88	2/15/2051	9,005,832
UNITED STATES TREAS BDS 1.875% 11-15-2051	19,000,000	1.88	11/15/2051	10,488,078
UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	105,000,000	1.88	2/15/2041	73,591,593
UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG	30,000,000	3.25	5/15/2042	24,825,306
UNITED STATES TREAS BDS 2% 11-15-2041	40,000,000	2.00	11/15/2041	27,803,736
UNITED STATES TREAS BDS 2.0% 02-15-2052	15,000,000	2.25	2/15/2052	9,157,850
UNITED STATES TREAS BDS 2.25%	35,000,000	2.25	5/15/2041	25,615,031
UNITED STATES TREAS BDS 2.25% 08-15-2049	15,000,000	2.25	8/15/2049	9,456,678
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	18,000,000	2.38	5/15/2051	11,311,630
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043	15,000,000	2.88	5/15/2043	11,567,578
UNITED STATES TREAS BDS 2.875%	19,000,000	2.88	5/15/2049	13,563,477
UNITED STATES TREAS BDS 3% DUE	18,000,000	3.00	5/15/2047	13,655,920

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	15,000,000	3.00	8/15/2048	11,158,319
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	10,000,000	3.00	2/15/2048	7,474,817
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	45,000,000	3.13	8/15/2044	35,739,057
UNITED STATES TREAS BDS 3.625	10,000,000	3.63	2/15/2044	8,608,453
UNITED STATES TREAS BDS 4.375%	15,000,000	4.38	11/15/2039	14,652,565
UNITED STATES TREAS BDS 4.625% 05-15-2044	15,000,000	4.63	5/15/2044	14,579,424
UNITED STATES TREAS BDS 4.625% 11-15-2044	15,000,000	4.63	11/15/2044	14,544,268
UNITED STATES TREAS BDS 5.0% 05-15-2046	189,000,000	0.00	5/15/2046	191,624,429
UNITED STATES TREAS BDS 5.0% 05-15-2056	221,000,000	0.00	5/15/2056	224,759,402
UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	30,000,000	3.13	2/15/2043	24,336,976
UNITED STATES TREAS BDS DTD	10,000,000	3.13	5/15/2048	7,552,802
UNITED STATES TREAS BDS DTD 00218 3.875% DUE 08-15-2040 REG	15,000,000	3.88	8/15/2040	13,902,941
UNITED STATES TREAS BDS DTD 00246 3% DUE 11-15-2045 REG	10,000,000	3.00	11/15/2045	7,589,487
UNITED STATES TREAS BDS DTD 00271 1.125% DUE 08-15-2040	25,000,000	1.13	8/15/2040	15,763,866
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	35,000,000	4.75	11/15/2053	34,072,096
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	30,000,000	4.63	5/15/2054	28,669,005
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043	35,000,000	3.88	2/15/2043	31,521,445
UNITED STATES TREAS BDS DTD 02/15/2026 4.625% DUE 02-15-2046 REG	27,000,000	4.63	2/15/2046	26,384,925
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050	25,000,000	1.38	8/15/2050	12,392,816
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050	23,000,000	1.63	11/15/2050	12,069,727
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047	20,000,000	2.75	8/15/2047	14,345,692
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	10,000,000	2.75	11/15/2047	7,084,341
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	15,000,000	3.00	2/15/2049	11,104,998
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	20,000,000	2.38	11/15/2049	12,798,947
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	35,000,000	1.75	8/15/2041	23,688,314
UNITED STATES TREAS NTS	64,000,000	3.75	12/31/2028	62,332,578
UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG	25,000,000	1.38	10/31/2028	23,515,922
UNITED STATES TREAS NTS 2.375% 03-31-2029	25,000,000	2.38	3/31/2029	23,996,905
UNITED STATES TREAS NTS 2.625% DUE 02-15-2029 REG	25,000,000	2.63	2/15/2029	24,295,375
UNITED STATES TREAS NTS 3.375%	211,000,000	3.38	2/29/2028	209,577,880
UNITED STATES TREAS NTS 3.5%	25,000,000	3.50	12/15/2028	24,651,533
UNITED STATES TREAS NTS 3.5% 09-30-2029	65,000,000	3.50	9/30/2029	64,251,545
UNITED STATES TREAS NTS 3.75%	80,000,000	3.75	11/30/2032	77,854,098
UNITED STATES TREAS NTS 3.75% 04-30-2028	99,000,000	0.00	4/30/2028	98,910,046
UNITED STATES TREAS NTS 3.75% 12-31-2028	10,000,000	3.75	12/31/2028	9,901,800

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNITED STATES TREAS NTS 3.875%	34,000,000	3.88	8/31/2032	33,744,390
UNITED STATES TREAS NTS 3.875% 04-30-2031	313,000,000	0.00	4/30/2031	310,544,056
UNITED STATES TREAS NTS 30/04/2028 1.25% DUE 04-30-2028 BEO	20,000,000	1.25	4/30/2028	19,023,370
UNITED STATES TREAS NTS 4.0%	20,000,000	4.00	7/31/2030	20,038,756
UNITED STATES TREAS NTS 4.125%	156,500,000	4.13	6/30/2031	156,287,680
UNITED STATES TREAS NTS 4.125% DUE 04-30-2033	159,000,000	0.00	4/30/2033	158,365,944
UNITED STATES TREAS NTS 4.25%	50,000,000	4.25	8/15/2035	50,161,624
UNITED STATES TREAS NTS 4.375%	15,000,000	4.38	11/30/2030	15,156,951
UNITED STATES TREAS NTS 4.375% DUE 05-15-2036	220,214,000	0.00	5/15/2036	220,274,589
UNITED STATES TREAS NTS 4.5%	10,000,000	4.50	5/31/2029	10,128,740
UNITED STATES TREAS NTS 4.875% 10-31-2030	20,000,000	4.88	10/31/2030	20,690,048
UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029	20,000,000	1.75	1/31/2029	18,968,651
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029	20,000,000	2.88	4/30/2029	19,413,281
UNITED STATES TREAS NTS DTD 04/30/2025 3.875% 04-30-2030	5,000,000	3.88	4/30/2030	4,978,541
UNITED STATES TREAS NTS DTD 05/15/2026 3.875% 05-15-2029	325,000,000	0.00	5/15/2029	324,094,767
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030	60,000,000	3.75	5/31/2030	59,241,355
UNITED STATES TREAS NTS DTD 05/31/2026 4.125% 05-31-2031	272,192,000	4.13	5/31/2031	272,143,542
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028	50,000,000	1.25	6/30/2028	47,236,073
UNITED STATES TREAS NTS DTD 09/30/2025 3.625% 09-30-2030	95,000,000	3.63	9/30/2030	93,772,673
UNITED STATES TREAS NTS DTD 10/31/2025 3.75% 10-31-2032	70,000,000	3.75	10/31/2032	68,372,334
UNITED STATES TREAS NTS DTD 3.875% 11-30-2029	10,000,000	3.88	11/30/2029	9,936,337
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028	30,000,000	4.38	11/30/2028	30,249,449
UNITED STS TREAS NTS	20,000,000	0.50	10/31/2027	19,144,667
UNITED STS TREAS NTS .75% DUE 01-31-2028REG	40,000,000	0.75	1/31/2028	38,045,451
UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	25,000,000	1.13	2/15/2031	21,921,093
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	7,424,000	3.95	10/15/2042	6,190,984
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	4,000,000	4.20	1/15/2047	3,336,051
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	5,000,000	5.75	7/15/2064	5,016,598
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	3,100,000	4.25	6/15/2048	2,524,099
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	2,000,000	2.90	5/15/2050	1,284,142
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	3,000,000	3.05	5/15/2041	2,275,128
UNITEDHEALTH GROUP INC 4.4%	3,000,000	4.40	6/15/2028	3,004,159
UNITEDHEALTH GROUP INC 4.75% 05-15-2052	6,550,000	4.75	5/15/2052	5,657,138
UNITEDHEALTH GROUP INC 5.375%	2,000,000	5.38	4/15/2054	1,905,333
UNITEDHEALTH GROUP INC 5.5%	5,583,000	5.50	4/15/2064	5,287,193
UNITEDHEALTH GROUP INC 5.778%	2,400,000	5.50	7/15/2044	2,411,289
UNIVERSAL HEALTH SERVICES INC 5.05%	3,000,000	5.05	10/15/2034	2,905,829

Fixed Income

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Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
UNIVERSAL HEALTH SVCS 4.625%	3,000,000	4.63	10/15/2029	2,990,437
UNIVERSITY CALIF REVS 3.071% 05-15-2051 BEO TAXABLE	5,000,000	3.07	5/15/2051	3,475,134
UNUM GROUP 5.25% 12-15-2035	3,000,000	5.25	12/15/2035	2,960,385
US AIRWAYS GROUP INC PFD SER A NEW	408	0.00		408
US TREASURY N/B	35,000,000	4.13	3/31/2032	35,137,324
US TREASURY N/B 2% DUE 02-15-2050 REG	18,000,000	2.00	2/15/2050	10,623,764
US TREASURY N/B 3.5% 10-15-2028	75,000,000	3.50	10/15/2028	74,459,481
US TREASURY N/B 3.625% 08-31-2029	30,000,000	3.63	8/31/2029	29,883,016
US TREASURY N/B 3.75% 02-28-2033	74,000,000	3.75	2/28/2033	72,600,561
US TREASURY N/B 3.875%	95,000,000	3.88	6/15/2028	94,641,398
US TREASURY N/B 3.875% 08-15-2034	71,000,000	3.88	8/15/2034	69,612,408
US TREASURY N/B 4.125% 11-30-2029	54,250,000	4.13	11/30/2029	54,354,776
US TREASURY N/B 4.25% 08-15-2054	20,000,000	4.25	8/15/2054	18,175,587
US TREASURY N/B 4.75%	15,000,000	4.75	2/15/2045	14,940,140
US TREASURY N/B 4.75% 05-15-2055	35,000,000	4.75	5/15/2055	34,163,697
US TREASURY N/B 5.0% T-BOND 05-15-2045	10,000,000	5.00	5/15/2045	10,149,015
USAA CAP CORP 4.375% DUE 06-01-2028	3,000,000	4.38	6/1/2028	3,004,242
UTD STATES TREAS 3.5% DUE 02-28-2031	73,000,000	3.50	2/28/2031	71,712,457
UTD STATES TREAS 3.5% DUE 03-15-2029	33,000,000	3.50	3/15/2029	32,783,381
UTD STATES TREAS 3.625% DUE 08-15-2028	50,000,000	3.63	8/15/2028	50,134,064
UTD STATES TREAS 3.625% DUE 08-31-2030	135,000,000	3.63	8/31/2030	133,708,925
UTD STATES TREAS 3.75% DUE 01-31-2031	150,000,000	3.75	1/31/2031	149,516,261
UTD STATES TREAS 3.875% DUE 04-15-2029	40,000,000	3.88	4/15/2029	40,022,968
UTD STATES TREAS 4.125% DUE 06-15-2029	27,755,000	4.13	6/15/2029	27,779,030
UTD STATES TREAS 4.25% DUE 05-31-2033	133,000,000	0.00	5/31/2033	132,980,014
UTD STATES TREAS 4.375% DUE 12-31-2029	40,000,000	4.38	12/31/2029	40,262,568
VA ELEC & PWR CO 2.45% DUE 12-15-2050	6,000,000	2.45	12/15/2050	3,442,771
VAR ENERGI ASA 5.875% DUE 05-22-2030	2,000,000	5.88	5/22/2030	2,072,495
VAR ENERGI ASA SR NT 144 A 5% 05-18-2027	6,935,000	5.00	5/18/2027	6,994,564
VERISIGN INC 5.1% 07-15-2031	5,000,000	5.10	7/15/2031	5,018,261
VERIZON 5.875% DUE 11-30-2055	2,000,000	5.88	11/30/2055	1,950,574
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	4,200,000	3.40	3/22/2041	3,285,424
VERIZON COMMUNICATIONS 6.0%	3,000,000	6.00	11/30/2065	2,923,308
VERIZON COMMUNICATIONS 6.05% 14/05/2058 6.05% 05-14-2058	6,000,000	6.05	5/14/2058	6,102,877
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	2,700,000	1.68	10/30/2030	2,391,663
VERIZON COMMUNICATIONS INC 5.75% 11-30-2045	12,000,000	5.75	11/30/2045	11,724,255
VERIZON COMMUNICATIONS INC 6.2% 05-14-2056	5,000,000	6.20	5/14/2056	5,095,350

Fixed Income

As of June 30, 2026

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
VERIZON MASTER TR 4.17% 08-20-2030	1,000,000	4.17	8/20/2030	999,994
VIATRIS INC SR NT 3.85% 06-22-2040	9,000,000	3.85	6/22/2040	7,085,178
VICI PROPERTIES LP 5.125% 11-15-2031	3,000,000	5.13	11/15/2031	3,006,519
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	2,093,000	2.95	11/15/2051	1,318,496
VIRGINIA ELEC & PWR CO 4.95% 03-15-2036	5,000,000	4.95	3/15/2036	4,975,499
VIRGINIA ELEC & PWR CO 5.7%	5,000,000	5.70	3/15/2056	5,005,208
VODAFONE GROUP PLC NEW SR NT 4.8% 06-18-2031	3,000,000	4.80	6/18/2031	2,983,838
VODAFONE GROUP PLC NEW SR NT 5.35% 06-18-2036	3,000,000	5.35	6/18/2036	2,980,415
VOLKSWAGEN AUTO LEASE TRUST SR 25-B CL A 3 4.01% 01-22-2029	1,000,000	4.01	1/22/2029	997,847
VOLKSWAGEN AUTO LN ENHANCED TR SR 24-1 CL A 3 4.63% 07-20-2029	2,000,000	4.88	7/20/2029	2,009,380
VOYA GLOBAL FDG SR SECD NT 144 A 4.6% 11-24-2030	2,000,000	4.60	11/24/2030	1,982,762
W P CAREY INC 4.65%	5,000,000	4.65	7/15/2030	5,073,367
WASTE MGMT INC DEL 4.5% 03-15-2028	3,000,000	4.50	3/15/2028	3,047,456
WEC ENERGY GROUP INC 4.75% DUE	3,000,000	4.75	1/15/2028	3,073,125
WELLS FARGO & CO 3.068% 04-30-2041	5,000,000	3.07	4/30/2041	3,844,292
WELLS FARGO & CO 4.9% 01-24-2028	7,000,000	4.90	1/24/2028	7,165,561
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034	19,800,000	6.49	10/23/2034	21,613,243
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE # SR 00824 4.577% 05-20-2029	5,000,000	4.58	5/20/2029	5,013,619
WELLS FARGO & CO MEDIUM TERM SR NTS TRANCHE # SR 00825 4.844% 05-20-2032	5,000,000	4.84	5/20/2032	5,010,739
WELLS FARGO & COMPANY 3.584% 05-22-2028	3,000,000	3.58	5/22/2028	2,986,613
WELLS FARGO & COMPANY 4.078%	5,000,000	4.08	9/15/2029	4,989,702
WELLS FARGO & COMPANY 4.897%	5,000,000	4.90	7/25/2033	5,074,629
WELLS FARGO & COMPANY 4.97%	5,000,000	4.97	4/23/2029	5,071,244
WELLS FARGO COML 5.486% DUE 05-15-2059	22,501,000	5.49	5/15/2059	23,084,941
WELLS FARGO COML MTG TR 2021-C59 COML MTG PASS THRU CTF CL 2.298% 04-15-2054	211,869	2.30	4/15/2054	203,797
WELLS FARGO COML MTG TR 2025-5 C 6 MTG PASS THRU CTF CL A-S 5.582% 10-15-2058	5,000,000	5.58	10/15/2058	5,066,045
WELLS FARGO COML MTG TR 2026-5 C 9 COML MTG PASS THRU CTF CL 5.802% 05-15-2059	5,000,000	5.80	5/15/2059	5,116,774
WESTERN MIDSTREAM OPERATING LP 4.8% 03-01-2031	3,000,000	4.80	3/1/2031	3,014,648
WESTLAKE CORP 6.375% 11-15-2055	5,000,000	6.38	11/15/2055	4,978,146
WESTN MIDSTREAM 5.5% DUE 12-15-2035	7,200,000	5.50	12/15/2035	7,141,375
WI TREASURY SEC 3.375%	15,000,000	3.38	11/15/2048	11,796,884
WI TREASURY SEC 3.75% TNOTE 08-31-2031	65,000,000	3.75	8/31/2031	64,392,833

Fixed Income

As of June 30, 2026

Security Description	Par Value	Income Rate	Maturity Date	Market Value (USD)
WI TREASURY SEC 3.875%	25,000,000	3.88	5/15/2043	22,220,406
WI TREASURY SEC 4.625% 11-15-2055	30,000,000	4.63	11/15/2055	28,719,395
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027	10,000,000	4.65	6/15/2027	10,028,773
WILLIS NORTH AMERICA INC 4.55% 03-15-2031	5,000,000	4.55	3/15/2031	5,028,337
WORLD OMNI AUTO 3.95% DUE 03-17-2031	1,000,000	3.95	3/17/2031	994,989
WORLD OMNI AUTO RECEIVABLES TR SER 2024-C CL B 4.68% 07-15-2030	490,000	4.68	7/15/2030	491,658
ZIONS BANCORPORATION NATL ASSN TRANCHE # TR 00005 4.483% 02-09-2029	5,000,000	4.48	2/9/2029	5,045,413

Note: Holdings are unaudited and preliminary