

Category	Security Description 1	Units	Market Value
Grand Total			303,226,710.75
Stable Value Fund	AEP TEXAS INC	65,000.00	66,719.81
	AES CORP/THE	15,000.00	15,117.87
	AFFIRM MASTER TRUST 2A A 144A	200,000.00	200,803.33
	AFFIRM MASTER TRUST 2A A 144A	200,000.00	199,691.91
	AKER BP ASA 144A	350,000.00	343,470.73
	ALEXANDRIA REAL ESTATE EQUITIE	330,000.00	330,070.94
	ALIMENTATION COUCHE-TARD 144A	370,000.00	372,418.41
	ALLIANT ENERGY FINANCE LL 144A	100,000.00	101,048.73
	ALLY FINANCIAL INC	45,000.00	45,949.85
	AMAZON.COM INC	145,000.00	144,623.68
	AMERICAN AIRLINES 2016-2 CLASS	8,430.00	8,189.56
	AMERICAN EXPRESS CO	130,000.00	129,638.57
	AMERICAN EXPRESS CO	110,000.00	113,664.90
	AMERICAN HOMES 4 RENT LP	115,000.00	115,563.81
	AMERICAN INTERNATIONAL GROUP	70,000.00	70,859.45
	AMERICAN TOWER CORP	130,000.00	123,861.44
	AMGEN INC	425,000.00	436,285.05
	AMPHENOL CORP	320,000.00	329,055.93
	AMRIZE FINANCE US LLC	85,000.00	86,543.41
	APIDOS CLO XVIII 18A A1R2 144A	500,000.00	504,854.93
	ARBOR MULTIFAMILY MF3 A3 144A	600,000.00	569,148.18
	ARES TRUST 2026-TR TRON A 144A	200,000.00	200,885.98
	ASHTAD CAPITAL INC 144A	200,000.00	200,415.14
	AUTONATION INC	350,000.00	347,271.27
	AVIS BUDGET RENTAL C 1A A 144A	300,000.00	298,373.15
	AVIS BUDGET RENTAL C 2A A 144A	133,333.33	133,786.40
	AVIS BUDGET RENTAL C 2A A 144A	300,000.00	296,612.92
	BANCO SANTANDER SA	400,000.00	409,169.47
	BANK OF AMERICA CORP	610,000.00	581,482.86
	BANK OF AMERICA CORP	260,000.00	260,558.99
	BANK 2021-BNK35 BN35 A3	400,000.00	366,698.65
	BANK 2021-BNK37 BN37 A3	250,000.00	238,367.00
	BANK5 2026-5YR21 5YR21 A3	250,000.00	257,173.84
	BANQUE FEDERATIVE DU CRED 144	380,000.00	383,092.09
	BARCLAYS PLC	200,000.00	198,724.75
	BARCLAYS PLC	145,000.00	145,072.44
	BARINGS EQUIPMENT FI A A3 144A	200,000.00	201,896.24
	BAXTER INTERNATIONAL INC	100,000.00	99,478.74
	BBCMS MORTGAGE TRUST 202 C8 A	416,101.78	401,393.46
	BEIGNET INVESTOR LLC 144A	213,000.00	217,331.49
	BENCHMARK 2018-B8 MORTGA B8 A	450,000.00	450,746.45
	BENCHMARK 2020-B20 MORT B20 A	217,763.39	208,529.99
	BENCHMARK 2021-B24 MORT B24 A	400,000.00	369,108.46
	BENCHMARK 2021-B27 MOR B27 A	350,000.00	329,161.99
	BENCHMARK 2021-B27 MORT B27 A	600,000.00	567,406.16
	BENCHMARK 2021-B31 MORT B31 A	1,200,000.00	1,143,369.96
	BENCHMARK 2025-V16 MORT V16 A	500,000.00	511,340.35

BHP BILLITON FINANCE USA LTD	105,000.00	108,158.52
BMO 2025-5C12 MORTGAGE 5C12 A3	200,000.00	202,532.83
BP CAPITAL MARKETS PLC	400,000.00	400,508.00
BPCE SA 144A	250,000.00	250,630.00
BPCE SA 144A	250,000.00	249,106.34
BROADCOM INC	102,000.00	102,896.89
BROADCOM INC	330,000.00	335,879.69
BROWN & BROWN INC	325,000.00	325,184.24
BUNGE LTD FINANCE CORP	260,000.00	260,051.37
CAISSE D'AMORTISSEMENT DE REG	200,000.00	206,488.30
CAIXABANK SA 144A	200,000.00	204,848.68
CANADIAN NATURAL RESOURCES L	90,000.00	91,101.04
CAPITAL ONE FINANCIAL CORP	155,000.00	158,137.23
CARGILL INC 144A	300,000.00	311,141.49
CARLYLE US CLO 20 3A A1R2 144A	500,000.00	508,536.69
CCP_IFS. R USA-CPI-U CME	515,000.00	(2,644.64)
CCP_IFS. R USA-CPI-U CME	(515,000.00)	0.00
CCP_IRS. P USD-SOFR-OIS COMPO	55,000.00	157.59
CCP_IRS. R USD-SOFR-COMPOUND	863,000.00	78,489.51
CCP_IRS. R USD-SOFR-OIS COMPO	75,000.00	(368.38)
CCP_IRS. P USD-SOFR-OIS COMPO	(55,000.00)	(166.44)
CCP_IRS. R USD-SOFR-COMPOUND	(863,000.00)	(9,356.22)
CCP_IRS. R USD-SOFR-OIS COMPO	(75,000.00)	0.00
CCP_OIS. P USD-SOFR-COMPOUND	0.00	(0.81)
CCP_OIS. R USD-SOFR-COMPOUND	1,930,000.00	(6,700.54)
CCP_OIS. R USD-SOFR-COMPOUND	0.00	2.09
CCP_OIS. R USD-SOFR-COMPOUND	170,000.00	80,056.41
CCP_OIS. P USD-SOFR-COMPOUND	0.00	(0.75)
CCP_OIS. R USD-SOFR-COMPOUND	(170,000.00)	(325.13)
CCP_OIS. R USD-SOFR-COMPOUND	(1,930,000.00)	(11,172.39)
CCP_OIS. R USD-SOFR-COMPOUND	0.00	1.15
CCUBS COMMERCIAL MORTGAG C1	244,464.30	240,659.12
CDW LLC / CDW FINANCE CORP	95,000.00	96,411.19
CENTERPOINT ENERGY HOUSTON E	240,000.00	246,440.86
CHENIERE CORPUS CHRISTI HOLDII	310,000.00	310,777.24
CITIGROUP COMMERCIAL MOR P8 A	325,000.00	321,586.19
CITIGROUP INC	280,000.00	283,006.35
CITIGROUP INC	435,000.00	437,542.40
COMM 2017-COR2 MORTGAG COR2	275,000.00	272,488.32
COMM 2019-GC44 MORTGAG GC44 /	600,000.00	583,756.68
COMMONWEALTH EDISON CO	320,000.00	319,836.87
CONTINENTAL RESOURCES INC 144	100,000.00	99,376.06
COPT DEFENSE PROPERTIES LP	60,000.00	59,689.89
COREBRIDGE FINANCIAL INC	235,000.00	235,523.23
COREBRIDGE GLOBAL FUNDING 144	235,000.00	239,229.58
CORP ANDINA DE FOMENTO	75,000.00	74,810.81
COX COMMUNICATIONS INC 144A	400,000.00	402,955.84
CRH SMW FINANCE DAC	270,000.00	275,384.85
CROWN CASTLE INC	270,000.00	275,109.35
CVS HEALTH CORP	90,000.00	80,399.50
DELTA AIR LINES INC / SKY 144A	341,666.67	344,572.93
DEUTSCHE BANK AG/NEW YORK NY	150,000.00	150,204.18

DEUTSCHE BANK AG/NEW YORK NY	150,000.00	152,505.34
DEUTSCHE BANK AG/NEW YORK NY	150,000.00	155,292.92
DEXIA SA 144A	500,000.00	514,511.87
DIAMONDBACK ENERGY INC	250,000.00	249,777.92
DIAMONDBACK ENERGY INC	185,000.00	191,578.70
DOMINION ENERGY INC	295,000.00	296,803.86
DUPONT DE NEMOURS INC 144A	201,000.00	202,119.66
ENBRIDGE INC	145,000.00	150,542.94
ENEL FINANCE INTERNATIONAL 144A	335,000.00	337,232.36
ENERGY TRANSFER LP	50,000.00	51,402.01
ENTERPRISE FLEET FIN 1 A2 144A	31,081.34	31,246.79
ENTERPRISE FLEET FIN 2 A2 144A	22,250.24	22,335.18
EQUIFAX INC	235,000.00	237,096.40
EQUIFAX INC	90,000.00	91,106.86
EVERGY KANSAS CENTRAL INC	55,000.00	55,865.67
FAIRFAX FINANCIAL HOLDINGS LTD	340,000.00	321,799.72
FEDERAL AGRIC MTG CORP NT	150,000.00	129,919.07
FEDERAL FARM CR BK CONS BD	200,000.00	202,462.18
FEDERAL FARM CR BK CONS BD	62,000.00	53,418.91
FEDERAL HOME LN BK CONS BD	133,333.33	133,702.31
FEDERAL HOME LN BK CONS BD	200,000.00	158,984.17
FEDERAL HOME LN BK CONS BD	165,000.00	128,584.18
FEDERAL HOME LN MTG CORP STRIP	200,000.00	153,864.07
FEDERAL NATL MTG ASSN	160,000.00	122,206.04
FEDERAL NATL MTG ASSN STRIP	70,000.00	59,336.51
FEDEX FREIGHT HOLDING CO 144A	90,000.00	90,352.64
FHLMC POOL #C9-1908	59,031.98	55,661.44
FHLMC POOL #G1-6177	1,658.49	1,576.42
FHLMC POOL #SB-8114	2,796,444.32	2,495,823.87
FHLMC POOL #SB-8337	395,484.03	385,687.46
FHLMC MULTICLASS MTG 5560 FA	0.00	0.00
FIDELITY NATIONAL INFORMATION	305,000.00	308,099.52
FISERV INC	190,000.00	195,282.79
FIVE 2023-V1 MORTGAGE TR V1 A2	346,879.34	349,775.13
FNMA POOL #0AS8249	65,791.01	61,957.00
FNMA POOL #0CB7336	1,082,147.17	1,099,858.65
FNMA POOL #0MA4099	1,698,521.30	1,593,643.57
FNMA POOL #0MA5885	456,535.49	453,024.35
FNMA GTD REMIC P/T 21-M2G A1	203,274.88	189,025.67
FORD CREDIT AUTO OWNE 1 A 144A	400,000.00	404,825.54
FORD CREDIT AUTO OWNE 1 A 144A	300,000.00	297,156.69
FORD CREDIT AUTO OWNE 2 A 144A	504,000.00	500,384.11
FORD CREDIT AUTO OWNE 2 B 144A	100,000.00	99,139.60
FORD MOTOR CREDIT CO LLC	200,000.00	202,942.02
FOUNDRY JV HOLDCO LLC 144A	280,000.00	292,922.50
FREDDIE MAC STAC DNA3 M1B 144A	110,000.00	111,727.94
FREDDIE MAC STACR DNA5 M2 144A	2,865.36	2,871.30
GENERAL MOTORS CO	170,000.00	173,641.32
GENERAL MOTORS FINANCIAL CO II	100,000.00	105,220.88
GILDAN ACTIVEWEAR INC 144A	80,000.00	79,388.19
GLOBAL PAYMENTS INC	140,000.00	139,128.51
GMF FLOORPLAN OWNER 4A A1 144	200,000.00	201,819.51

GNMA GTD REMIC P/T 21-114 TI	139,203.65	18,708.44
GNMA GTD REMIC P/T 22-93 IO	501,397.90	51,913.98
GNMA II POOL #0MB0150	216,905.80	225,809.49
GOLDMAN SACHS GROUP INC/THE	400,000.00	398,401.07
GOLDMAN SACHS GROUP INC/THE	185,000.00	183,426.77
GOLDMAN SACHS GROUP INC/THE	250,000.00	250,854.08
GOLDMAN SACHS GROUP INC/THE	215,000.00	215,707.46
GREENSKY HOME IMPROV 1 A2 144/	679.15	680.82
HESS CORP	350,000.00	353,628.39
HEWLETT PACKARD ENTERPRISE C	180,000.00	182,205.28
HOST HOTELS & RESORTS LP	250,000.00	239,009.97
HOWMET AEROSPACE INC	330,000.00	351,277.73
HSBC HOLDINGS PLC	240,000.00	240,518.44
HUNTINGTON BANCSHARES INC/OH	45,000.00	47,329.99
HYATT HOTELS CORP	70,000.00	71,066.98
HYUNDAI CAPITAL AMERICA 144A	350,000.00	356,931.16
ICON INVESTMENTS SIX DAC	200,000.00	206,081.80
ILLUMINA INC	215,000.00	214,231.06
ING GROEP NV	200,000.00	203,365.64
INGERSOLL RAND INC	260,000.00	262,179.36
INTEL CORP	235,000.00	240,298.79
INTERNATIONAL BANK FOR RECON	300,000.00	241,607.04
ISRAEL ST AID	830,000.00	895,426.83
ITC HOLDINGS CORP 144A	145,000.00	147,351.61
JEFFERIES FINANCIAL GROUP INC	230,000.00	229,101.68
JERSEY CENTRAL POWER & LIGHT	330,000.00	331,242.15
JPMDB COMMERCIAL MORTGA C5 A	81,048.67	81,041.22
JPMORGAN CHASE & CO	610,000.00	632,039.11
JPMORGAN CHASE & CO	230,000.00	229,353.51
KAISER FOUNDATION HOSPITALS	80,000.00	79,721.25
KELLANOVA	350,000.00	351,187.63
KENNEDY LEWIS CLO 3A A1R3 144A	645,000.00	651,276.15
KINDER MORGAN INC	50,000.00	49,642.20
LINCOLN FINANCIAL GLOBAL 144A	125,000.00	125,774.90
LINEAGE OP LP	265,000.00	271,895.44
LLOYDS BANKING GROUP PLC	450,000.00	461,455.32
MARRIOTT INTERNATIONAL INC/MD	185,000.00	188,142.77
MARRIOTT INTERNATIONAL INC/MD	20,000.00	20,370.27
MARRIOTT INTERNATIONAL INC/MD	55,000.00	55,945.90
MARS INC 144A	465,000.00	473,825.12
MASCO CORP	250,000.00	247,609.70
MASTEC INC	25,000.00	25,790.71
MENLO CLO I LTD 1A A1 144A	500,000.00	504,595.23
MERITAGE HOMES CORP 144A	350,000.00	342,406.67
META PLATFORMS INC	340,000.00	336,491.14
MFA 2021-RPL1 TRU RPL1 A1 144A	113,295.42	103,917.15
MIZUHO FINANCIAL GROUP INC	290,000.00	289,058.39
MOBILITY GLOBAL INC 144A	50,000.00	50,310.44
MOBILITY GLOBAL INC 144A	80,000.00	81,252.22
MORGAN STANLEY	295,000.00	296,837.66
MORGAN STANLEY	810,000.00	824,634.02
MORGAN STANLEY BANK NA	250,000.00	253,434.10

MORGAN STANLEY BANK OF C32 A3	441,426.46	441,110.22
MOTOROLA SOLUTIONS INC	105,000.00	107,245.12
MPLX LP	55,000.00	55,772.97
MSD INVESTMENT CORP 144A	95,000.00	95,540.42
NATIONAL FUEL GAS CO	50,000.00	51,697.95
NATWEST MARKETS PLC 144A	235,000.00	237,768.10
NAVIENT PRIVATE EDU BA A2 144A	20,626.65	19,729.44
NEW RESIDENTIAL MO 4A A1S 144A	10,322.97	10,211.24
NEXTERA ENERGY CAPITAL HOLDIN	235,000.00	240,177.18
NISOURCE INC	55,000.00	57,284.52
NORDSON CORP	35,000.00	36,235.46
NORDSON CORP	175,000.00	174,153.63
NUVEEN LLC 144A	55,000.00	57,298.37
O'REILLY AUTOMOTIVE INC	200,000.00	202,153.11
OBX 2025-NQM21 NQM21 A1FC 144A	330,679.80	329,964.94
OMERS FINANCE TRUST 144A	250,000.00	265,514.72
OMERS FINANCE TRUST 144A	250,000.00	253,467.51
ONEMAIN DIRECT AUTO 1A A 144A	217,103.16	218,586.11
ONEMAIN FINANCIAL I 1A A2 144A	190,446.32	190,942.67
ONEMAIN FINANCIAL IS 1A A 144A	400,000.00	400,847.52
ONEMAIN FINANCIAL IS 2A A 144A	43,103.74	42,661.15
ONTARIO TEACHERS' CADILLA 144A	410,000.00	412,733.18
ORACLE CORP	220,000.00	211,900.09
ORACLE CORP	270,000.00	269,795.96
OWENS CORNING	85,000.00	85,937.69
PACIFIC GAS AND ELECTRIC CO	240,000.00	242,186.98
PENSKE TRUCK LEASING CO L 144A	275,000.00	280,557.04
PRIVATE EXPORT FUNDING CORP	200,000.00	200,009.11
PROLOGIS LP	360,000.00	369,737.63
PROTECTIVE LIFE GLOBAL FU 144A	150,000.00	152,957.12
PROVIDENCE ST JOSEPH HEALTH C	25,000.00	25,058.95
PROVINCE OF BRITISH COLUMBIA C	500,000.00	440,179.04
PROVINCE OF BRITISH COLUMBIA C	400,000.00	405,234.35
PROVINCE OF MANITOBA CANADA	400,000.00	400,802.27
PROVINCE OF ONTARIO CANADA	195,000.00	182,586.05
PROVINCE OF QUEBEC CANADA	75,000.00	83,764.76
PSP CAPITAL INC 144A	250,000.00	248,231.02
PUBLIC SERVICE ENTERPRISE GRO	105,000.00	107,350.54
QUANTA SERVICES INC	85,000.00	86,809.31
REACH ABS TRUST 2026 2A A 144A	186,401.72	186,578.80
RECKITT BENCKISER TREASUR 144	250,000.00	246,830.73
RELX CAPITAL INC	180,000.00	182,536.07
REPUBLIC SERVICES INC	260,000.00	264,965.79
RIO TINTO FINANCE USA PLC	175,000.00	179,189.21
ROYAL BANK OF CANADA	520,000.00	516,565.84
ROYAL CARIBBEAN CRUISES L 144A	270,000.00	276,251.74
SALESFORCE INC	360,000.00	364,489.37
SERVICENOW INC	50,000.00	50,046.31
SIMON PROPERTY GROUP LP	365,000.00	365,455.07
SMITHFIELD FOODS INC 144A	120,000.00	121,824.14
SMITHFIELD FOODS INC 144A	250,000.00	230,973.44
SOCIETE GENERALE SA 144A	200,000.00	205,940.76

SOFI CONSUMER LOAN PR 2 A 144A	184,571.98	184,457.18
SOFI PROFESSIONAL A A2FX 144A	6,490.93	6,467.29
SOFI PROFESSIONAL C A2FX 144A	31,166.29	30,310.04
SOLVENTUM CORP	159,000.00	164,614.42
SOUTHERN CALIFORNIA EDISON CC	100,000.00	102,700.40
SPACE EXPLORATION TECHNOL 144	105,000.00	104,804.48
STANDARD CHARTERED PLC 144A	200,000.00	207,302.19
STELLANTIS FINANCE US INC 144A	200,000.00	171,935.79
SUTTER HEALTH	145,000.00	144,176.00
T-MOBILE USA INC	435,000.00	436,200.82
T-MOBILE USA INC	360,000.00	342,341.58
TARGA RESOURCES CORP	20,000.00	19,825.66
TARGA RESOURCES CORP	246,000.00	259,776.63
TARGA RESOURCES CORP	65,000.00	66,080.69
TARGA RESOURCES CORP	80,000.00	80,997.25
TENNESSEE GAS PIPELINE CO 144A	225,000.00	212,929.66
TENNESSEE VALLEY AUTH STRIP	220,000.00	177,765.36
TENNESSEE VALLEY AUTH STRIP	888,000.00	861,352.61
TOWD POINT MORTG CES1 A1A 144	45,938.44	46,189.21
TOWD POINT MORTGAG SJ1 A1 144	43,994.85	42,885.97
TOWD POINT MORTGAGE 4 A1 144A	38,964.24	35,474.75
TOYOTA AUTO LOAN EXT 1A A 144A	200,000.00	200,744.66
TOYOTA MOTOR CREDIT CORP	125,000.00	127,195.05
TRANSCONTINENTAL GAS PIPE LINE	150,000.00	152,598.41
TRIMARAN CAVU 2019 1A A1R 144A	500,000.00	504,865.23
U S TREASURY BD CPN STRIP	385,000.00	341,408.75
U S TREASURY BOND	1,585,000.00	1,173,428.15
U S TREASURY BOND	425,000.00	295,414.70
U S TREASURY NOTE	305,000.00	290,096.56
U S TREASURY NOTE	610,000.00	607,923.85
U S TREASURY NOTE	3,040,000.00	3,016,033.90
U S TREASURY NOTE	80,000.00	78,123.54
U S TREASURY NOTE	240,000.00	237,275.26
U S TREASURY NOTE	215,000.00	214,746.22
U S TREASURY NOTE	3,015,000.00	3,029,527.95
U S TREASURY NOTE	145,000.00	145,083.26
U S TREASURY NOTE	4,460,000.00	4,194,407.81
U S TREASURY NOTE	3,360,000.00	3,225,184.02
U S TREASURY NOTE	275,000.00	272,716.87
U S TREASURY NOTE	455,000.00	453,554.26
U S TREASURY NOTE	5,040,000.00	5,035,155.16
U S TREASURY NOTE	225,000.00	222,808.85
U S TREASURY NOTE	1,355,000.00	1,363,855.93
U S TREASURY NOTE	2,225,000.00	2,227,105.42
UBS COMMERCIAL MORTGAGE C9 A	120,954.81	120,504.43
UBS GROUP AG 144A	220,000.00	220,515.81
UNITEDHEALTH GROUP INC	260,000.00	267,763.65
US BANCORP	295,000.00	302,052.44
US LONG BOND FUTURE (CBT)	(7.00)	(20,281.26)
US ULTRA BOND (CBT)	(8.00)	(22,929.69)
US 10YR NOTE FUTURE (CBT)	(26.00)	(23,528.21)
US 10YR ULTRA FUTURE (CBT)	(14.00)	(11,683.65)

US 2YR NOTE FUTURE (CBT)	22.00	(2,700.11)
US 5YR TREAS NTS FUTURE (CBT)	191.00	48,066.90
VAR ENERGI ASA 144A	200,000.00	214,405.90
VERISK ANALYTICS INC	90,000.00	89,517.98
VERIZON COMMUNICATIONS INC	53,000.00	54,281.00
VERIZON COMMUNICATIONS INC	468,000.00	412,196.97
VISTRA OPERATIONS CO LLC 144A	105,000.00	105,212.45
VOLKSWAGEN GROUP OF AMERI 14	530,000.00	543,226.77
VULCAN MATERIALS CO	145,000.00	146,842.78
WELLS FARGO & CO	145,000.00	147,890.37
WELLS FARGO & CO	410,000.00	415,849.45
WELLS FARGO & CO	390,000.00	392,046.08
WELLS FARGO COMMERCIAL C59 A:	560,309.41	503,633.30
WELLS FARGO COMMERCIAL C62 A:	264,920.78	263,365.46
WELLTOWER OP LLC	405,000.00	412,050.58
WESTERN MIDSTREAM OPERATING	310,000.00	305,536.63
WP CAREY INC	165,000.00	167,419.48
YAMANA GOLD INC	140,000.00	140,043.06
GBP (GREAT BRITISH POUNDS)	1.00	(11.75)
UMC CASH SWEEP ACCOUNT	1,094,179.92	1,098,354.89
US CASH	1.00	19,105.03
USD (UNITED STATES DOLLAR)	1.00	(551,161.13)
ABBVIE INC	550,000.00	528,602.88
AMAZON.COM INC	500,000.00	498,702.35
AT&T INC	400,000.00	364,716.99
AT&T INC	377,000.00	378,158.54
BANK OF AMERICA CORP	1,275,000.00	1,283,215.08
BANK OF AMERICA CORP	225,000.00	210,080.69
BARCLAYS PLC	475,000.00	478,672.32
BARCLAYS PLC	275,000.00	288,627.30
BAYER US FINANCE II LLC 144A	500,000.00	495,626.59
BERKSHIRE HATHAWAY ENERGY C	575,000.00	565,357.41
BMW US CAPITAL LLC 144A	260,000.00	260,846.66
BNP PARIBAS SA 144A	800,000.00	811,751.68
BNP PARIBAS SA 144A	650,000.00	594,330.77
BNP PARIBAS SA 144A	350,000.00	350,352.97
BOSTON PROPERTIES LP	200,000.00	206,577.79
BOSTON PROPERTIES LP	250,000.00	235,348.17
BOSTON PROPERTIES LP	425,000.00	424,016.95
CAPITAL ONE FINANCIAL CORP	250,000.00	252,341.66
CAPITAL ONE FINANCIAL CORP	200,000.00	202,062.52
CAPITAL ONE FINANCIAL CORP	225,000.00	232,271.66
CHARLES SCHWAB CORP/THE	325,000.00	333,291.69
CHARLES SCHWAB CORP/THE	150,000.00	157,762.48
CHARLES SCHWAB CORP/THE	225,000.00	234,415.29
CHARTER COMMUNICATIONS OPER	525,000.00	524,599.75
CHARTER COMMUNICATIONS OPER	150,000.00	139,764.02
CHASE ISSUANCE TRUST A1 A	158,000.00	157,675.18
CITIGROUP INC	500,000.00	503,733.34
CITIGROUP INC	525,000.00	523,309.91
COMCAST CORP	375,000.00	361,465.10
COMMONWEALTH EDISON CO	300,000.00	299,847.07

COX COMMUNICATIONS INC 144A	375,000.00	375,117.34
COX COMMUNICATIONS INC 144A	225,000.00	196,623.29
CSX CORP	525,000.00	521,120.94
CVS HEALTH CORP	423,000.00	425,596.99
DOMINION ENERGY INC	350,000.00	337,082.88
DOW CHEMICAL CO/THE	40,000.00	43,545.91
DOW CHEMICAL CO/THE	500,000.00	502,995.34
EXELON CORP	350,000.00	327,305.00
EXELON CORP	350,000.00	346,549.45
EXXON MOBIL CORP	1,100,000.00	1,026,212.35
FHLMC POOL #A1-1745	2,947.84	2,929.39
FHLMC POOL #A1-4481	3,275.67	3,273.69
FHLMC POOL #A1-9457	1,606.77	1,621.69
FHLMC POOL #A2-1459	5,754.10	5,766.77
FHLMC POOL #A3-9300	7,684.09	7,914.13
FHLMC POOL #A4-3941	764.38	790.90
FHLMC POOL #A4-9667	1,193.57	1,255.64
FHLMC POOL #A6-8726	355.16	375.46
FHLMC POOL #C0-1396	6,325.92	6,587.25
FHLMC POOL #C0-1598	3,468.09	3,493.53
FHLMC POOL #C0-1648	7,564.55	7,620.66
FHLMC POOL #C0-1754	2,347.72	2,391.98
FHLMC POOL #C5-4693	460.22	471.18
FHLMC POOL #C5-8962	1,150.70	1,184.30
FHLMC POOL #C7-4707	449.68	457.16
FHLMC POOL #C7-5952	4,754.72	4,798.88
FHLMC POOL #C9-1177	190.74	190.98
FHLMC POOL #C9-1296	78,223.64	78,893.82
FHLMC POOL #G0-1444	1,062.84	1,106.75
FHLMC POOL #G0-1563	2,709.42	2,763.69
FHLMC POOL #G0-1823	3,836.70	3,955.09
FHLMC POOL #G0-2109	884.29	933.16
FHLMC POOL #G0-7843	221,247.66	219,272.25
FHLMC POOL #G0-8053	3,047.48	3,215.77
FHLMC POOL #G0-8068	5,156.55	5,335.39
FHLMC POOL #G0-8100	4,655.35	4,816.86
FHLMC POOL #G0-8106	4,118.22	4,345.80
FHLMC POOL #G0-8157	3,819.98	4,041.28
FHLMC POOL #G0-8723	360,529.01	344,840.88
FHLMC POOL #G0-8759	185,740.19	182,495.79
FHLMC POOL #G0-8786	97,228.60	95,469.92
FHLMC POOL #G6-0764	122,495.52	121,747.69
FHLMC POOL #G6-0920	366,224.44	360,701.07
FHLMC POOL #QE-2001	211,455.01	192,734.51
FHLMC POOL #Q4-6291	110,248.67	108,436.76
FHLMC POOL #RA-6337	598,584.78	512,402.18
FHLMC POOL #RB-5119	1,015,768.52	907,125.11
FHLMC POOL #RJ-5573	522,067.26	502,339.73
FHLMC POOL #SC-0078	883,249.85	792,538.46
FHLMC POOL #SC-0092	204,156.67	183,394.56
FHLMC POOL #SD-0752	658,431.05	563,819.91
FHLMC POOL #SD-1048	702,637.05	645,601.08

FHLMC	POOL #SD-1315	3,193,760.48	2,929,659.78
FHLMC	POOL #SD-3433	1,072,401.93	1,087,635.12
FHLMC	POOL #SD-5311	250,853.50	255,716.08
FHLMC	POOL #SD-5322	309,870.36	291,412.78
FHLMC	POOL #SD-5499	359,299.72	365,261.96
FHLMC	POOL #SD-6182	555,993.24	566,467.72
FHLMC	POOL #SD-8214	571,113.86	520,169.99
FHLMC	POOL #SD-8221	342,106.74	311,589.93
FHLMC	POOL #SD-8222	763,901.22	716,822.20
FHLMC	POOL #SD-8244	244,135.24	229,659.41
FHLMC	POOL #SD-8467	357,460.54	343,979.37
FHLMC	POOL #78-1285	2,722.20	2,809.13
FHLMC	POOL #8C-6022	325,262.46	320,573.29
FHLMC	POOL #8C-6023	1,348,566.70	1,325,761.46
FHLMC	POOL #84-1468	1,856,417.88	1,812,673.11
FHLMC	POOL #84-1615	386,630.80	390,418.55
FHLMC	MULTICLASS MTG 2489 PE	100,726.41	103,791.21
FHLMC	MULTICLASS MTG 2978 CN	105,101.16	108,793.64
FHLMC	MULTICLASS MTG 3303 AC	31,403.12	32,730.38
FHLMC	MULTICLASS MTG 3645 KP	51,249.47	51,831.49
FHLMC	MULTICLASS MTG 5133 BD	638,381.33	582,086.56
FIDELITY NATIONAL INFORMATION		100,000.00	101,016.23
FIDELITY NATIONAL INFORMATION		100,000.00	100,627.35
FNMA	POOL #0AD0308	186,598.02	186,462.76
FNMA	POOL #0AE4096	20,924.69	20,744.68
FNMA	POOL #0AJ4853	1,498.49	1,562.08
FNMA	POOL #0AL7384	67,449.77	66,676.87
FNMA	POOL #0AL9104	116,944.16	117,542.60
FNMA	POOL #0AL9407	37,723.92	37,167.93
FNMA	POOL #0AT9694	4,255.58	4,360.30
FNMA	POOL #0AX3726	17,514.81	17,330.83
FNMA	POOL #0BH7071	108,719.13	105,992.67
FNMA	POOL #0BJ4583	62,009.93	64,468.02
FNMA	POOL #0BJ9262	112,777.98	110,553.31
FNMA	POOL #0BK7907	89,238.94	92,939.04
FNMA	POOL #0BM3386	187,766.95	179,918.77
FNMA	POOL #0BM4873	107,805.74	112,308.13
FNMA	POOL #0CA3949	88,727.58	92,052.93
FNMA	POOL #0CA6271	947,660.31	809,227.65
FNMA	POOL #0CA6714	1,025,287.75	876,302.77
FNMA	POOL #0CA6900	501,505.58	410,199.32
FNMA	POOL #0CA6950	897,500.45	769,227.52
FNMA	POOL #0CA8543	533,974.06	475,102.42
FNMA	POOL #0CB3595	2,440,414.84	2,233,459.75
FNMA	POOL #0FM4141	2,853,975.33	2,437,731.08
FNMA	POOL #0FM5789	587,850.53	533,260.38
FNMA	POOL #0FM7599	335,761.37	308,317.73
FNMA	POOL #0FS0374	1,564,539.64	1,339,195.03
FNMA	POOL #0FS1443	518,029.81	474,293.55
FNMA	POOL #0FS6051	340,858.44	345,955.87
FNMA	POOL #0FS6136	2,298,113.24	2,044,868.51
FNMA	POOL #0FS7754	660,822.93	621,667.22

FNMA	POOL #0MA0511	4,270.89	4,266.56
FNMA	POOL #0MA0587	102,683.88	101,640.70
FNMA	POOL #0MA1903	97,262.23	97,029.29
FNMA	POOL #0MA1976	176,925.14	176,444.09
FNMA	POOL #0MA1983	175,909.22	172,900.03
FNMA	POOL #0MA2001	107,428.61	107,166.06
FNMA	POOL #0MA2019	73,074.22	71,783.57
FNMA	POOL #0MA2480	84,883.49	83,024.33
FNMA	POOL #0MA3894	23,602.85	23,354.77
FNMA	POOL #0MA4356	803,176.54	678,003.43
FNMA	POOL #0MA4521	566,450.90	504,542.80
FNMA	POOL #0MA4600	323,957.26	295,059.91
FNMA	POOL #0MA4626	623,686.23	587,510.81
FNMA	POOL #0MA4700	295,058.03	277,797.24
FNMA	POOL #0MA4701	311,392.16	301,734.46
FNMA	POOL #0MA4783	1,027,541.39	966,207.05
FNMA	POOL #0MA4784	124,681.36	120,997.23
FNMA	POOL #0MA5070	475,795.74	459,891.05
FNMA	POOL #0254476	2,161.84	2,203.03
FNMA	POOL #0254479	6,577.90	6,874.66
FNMA	POOL #0254868	3,329.24	3,349.82
FNMA	POOL #0254903	4,729.58	4,758.84
FNMA	POOL #0255190	6,013.03	6,120.61
FNMA	POOL #0255269	4,089.79	4,164.54
FNMA	POOL #0256811	2,122.70	2,254.03
FNMA	POOL #0486203	584.98	601.42
FNMA	POOL #0508888	1,379.47	1,464.82
FNMA	POOL #0528119	4,655.10	4,943.11
FNMA	POOL #0545993	2,498.52	2,568.76
FNMA	POOL #0555071	5,270.28	5,482.25
FNMA	POOL #0590659	1,711.90	1,817.81
FNMA	POOL #0624639	512.07	543.75
FNMA	POOL #0669000	1,139.22	1,171.25
FNMA	POOL #0669140	411.66	423.42
FNMA	POOL #0670840	4,463.70	4,589.20
FNMA	POOL #0672416	7,708.48	8,018.50
FNMA	POOL #0689070	2,438.83	2,452.90
FNMA	POOL #0696784	2,180.19	2,218.17
FNMA	POOL #0725238	5,444.68	5,459.52
FNMA	POOL #0726891	2,445.19	2,467.66
FNMA	POOL #0735893	89,697.15	90,827.69
FNMA	POOL #0737736	168,080.67	169,077.38
FNMA	POOL #0738611	3,111.33	3,088.09
FNMA	POOL #0739436	4,931.90	4,975.34
FNMA	POOL #0740916	5,382.90	5,427.02
FNMA	POOL #0771195	5,262.04	5,409.99
FNMA	POOL #0775153	5,484.06	5,486.97
FNMA	POOL #0775554	5,914.86	5,904.96
FNMA	POOL #0776746	9,940.71	10,029.85
FNMA	POOL #0889117	150,114.18	150,530.71
FNMA	POOL #0995203	148,193.46	148,614.78
FNMA	GTD REMIC P/T 02-T19 A1	240,551.78	251,158.68

FNMA GTD REMIC P/T 03-73 HC	188,188.96	193,443.90
FNMA GTD REMIC P/T 04-W11 1A2	443,350.88	454,653.03
FNMA GTD REMIC P/T 20-79 AH	437,878.04	406,762.87
FORD CREDIT AUTO OWNER TR B A	136,430.36	137,197.77
FORD MOTOR CREDIT CO LLC	525,000.00	547,370.20
GEORGIA POWER CO	250,000.00	255,144.40
GM FINANCIAL CONSUMER AUT 3 A	399,000.00	398,105.47
GM FINANCIAL CONSUMER AUT 4 A	200,962.05	201,500.64
GNMA POOL #0619149	551.89	555.04
GOLDMAN SACHS GROUP INC/THE	825,000.00	828,362.22
HONDA AUTO RECEIVABLES 20 1 A4	1,628,497.97	1,631,727.37
HONDA AUTO RECEIVABLES 20 3 A4	559,000.00	554,963.90
HONDA AUTO RECEIVABLES 20 4 A3	729,902.19	735,540.84
HSBC HOLDINGS PLC	500,000.00	464,264.55
HSBC HOLDINGS PLC	275,000.00	251,289.18
HSBC HOLDINGS PLC	300,000.00	301,245.65
HYUNDAI AUTO RECEIVABLES C A3	434,000.00	435,245.36
HYUNDAI AUTO RECEIVABLES C A3	251,000.00	249,623.31
JPMORGAN CHASE & CO	275,000.00	254,826.93
JPMORGAN CHASE & CO	125,000.00	117,202.41
JPMORGAN CHASE & CO	375,000.00	393,393.75
KINDER MORGAN INC	325,000.00	331,837.37
LLOYDS BANKING GROUP PLC	625,000.00	627,360.19
LSEG US FIN CORP 144A	250,000.00	249,422.96
MARS INC 144A	500,000.00	509,489.38
META PLATFORMS INC	250,000.00	249,670.67
META PLATFORMS INC	250,000.00	247,419.96
NATWEST GROUP PLC	225,000.00	234,476.66
NATWEST GROUP PLC	250,000.00	257,057.72
NEXTERA ENERGY CAPITAL HOLDIN	525,000.00	539,753.00
NEXTERA ENERGY CAPITAL HOLDIN	125,000.00	127,238.12
NEXTERA ENERGY CAPITAL HOLDIN	200,000.00	205,064.53
ORACLE CORP	600,000.00	556,676.58
PROSUS NV 144A	575,000.00	530,842.18
RELX CAPITAL INC	250,000.00	248,765.70
SALESFORCE INC	725,000.00	734,041.10
SBA GTD PARTN CTFS 2007-20B 1	3,724.54	3,807.91
SERVICENOW INC	100,000.00	100,092.62
SERVICENOW INC	75,000.00	75,406.38
SERVICENOW INC	225,000.00	226,437.20
SERVICENOW INC	150,000.00	150,312.65
SHERWIN-WILLIAMS CO/THE	725,000.00	720,638.24
SOUTHERN CO/THE	275,000.00	282,182.42
SOUTHERN CO/THE	450,000.00	437,642.80
STATE STREET CORP	325,000.00	311,612.85
T-MOBILE USA INC	525,000.00	526,449.26
T-MOBILE USA INC	250,000.00	229,247.57
T-MOBILE USA INC	125,000.00	129,477.80
TEXAS NATURAL GAS SECURITIZTN	632,629.49	650,537.72
TOYOTA AUTO RECEIVABLES 2 A A3	80,670.91	80,903.36
TOYOTA AUTO RECEIVABLES 2 A A4	550,000.00	551,625.33
TOYOTA AUTO RECEIVABLES 2 B A3	274,000.00	274,627.27

TOYOTA AUTO RECEIVABLES 2 B A3	1,732,000.00	1,727,859.43
TOYOTA AUTO RECEIVABLES 2 D A4	305,000.00	301,201.44
TRANSCANADA PIPELINES LTD	850,000.00	838,083.27
TRANSCONTINENTAL GAS PIPE LINE	200,000.00	190,734.01
U S TREASURY NOTE	260,000.00	254,918.67
U S TREASURY NOTE	1,158,000.00	1,157,793.84
U S TREASURY NOTE	3,100,000.00	3,140,579.82
U S TREASURY NOTE	970,000.00	974,158.34
U S TREASURY NOTE	844,000.00	840,339.04
U S TREASURY NOTE	2,834,000.00	2,847,159.23
U S TREASURY NOTE	2,201,000.00	2,204,177.38
U S TREASURY NOTE	156,000.00	161,184.67
U S TREASURY NOTE	823,000.00	817,068.70
U S TREASURY NOTE	1,476,000.00	1,441,730.45
UBS GROUP AG 144A	275,000.00	277,333.48
UBS GROUP AG 144A	250,000.00	250,014.57
UBS GROUP AG 144A	200,000.00	209,677.75
UBS GROUP AG 144A	250,000.00	250,586.15
VERIZON COMMUNICATIONS INC	235,000.00	237,109.08
VERIZON COMMUNICATIONS INC	325,000.00	297,342.55
VIRGINIA ELECTRIC AND POWER CC	700,000.00	703,018.24
VIRGINIA ELECTRIC AND POWER CC	100,000.00	100,013.28
WELLS FARGO & CO	625,000.00	636,445.03
WELLS FARGO & CO	325,000.00	325,014.26
WELLS FARGO & CO	375,000.00	380,578.02
LEHMAN PROXY STANDISH - REC	929.19	0.00
UMC CASH SWEEP ACCOUNT	2,142,146.87	2,148,943.49
USD (UNITED STATES DOLLAR)	1.00	(659,795.42)
ABBOTT LABORATORIES	445,000.00	438,500.49
ABBVIE INC	445,000.00	442,233.69
AEP TEXAS INC	110,000.00	110,228.76
ALPHABET INC	600,000.00	594,250.65
ALPHABET INC	435,000.00	427,087.70
ALPHABET INC	795,000.00	787,458.27
AMAZON.COM INC	425,000.00	423,877.72
AMAZON.COM INC	340,000.00	339,117.60
AMAZON.COM INC	155,000.00	154,849.35
AMPHENOL CORP	270,000.00	267,018.58
APPLE INC	540,000.00	517,396.41
APPLE INC	260,000.00	259,039.64
AT&T INC	790,000.00	800,225.52
AT&T INC	295,000.00	292,314.48
AT&T INC	610,000.00	608,673.39
BAKER HUGHES HOLDINGS LLC / BA	250,000.00	244,958.57
BAKER HUGHES HOLDINGS LLC / BA	148,000.00	145,087.63
BANK OF AMERICA CORP	750,000.00	668,175.79
BARCLAYS PLC	285,000.00	284,410.97
BARCLAYS PLC	200,000.00	199,952.03
BARCLAYS PLC	605,000.00	605,302.25
BARCLAYS PLC	200,000.00	198,547.03
BROADCOM INC	220,000.00	221,361.15
BROADCOM INC	160,000.00	162,850.76

CAPITAL ONE FINANCIAL CORP	505,000.00	525,165.86
CATERPILLAR INC	585,000.00	551,836.95
CHARTER COMMUNICATIONS OPER	280,000.00	287,367.61
CHARTER COMMUNICATIONS OPER	150,000.00	145,916.00
CIGNA GROUP/THE	200,000.00	205,354.28
CIGNA GROUP/THE	1,010,000.00	1,017,061.43
CISCO SYSTEMS INC	600,000.00	620,194.96
CORP ANDINA DE FOMENTO	315,000.00	316,994.07
CVS HEALTH CORP	340,000.00	352,108.93
CVS HEALTH CORP	52,000.00	52,319.26
DOMINION ENERGY INC	125,000.00	126,683.32
DOMINION ENERGY INC	435,000.00	437,659.93
DTE ENERGY CO	354,000.00	342,465.61
DUKE ENERGY CORP	565,000.00	563,576.49
DUKE ENERGY INDIANA LLC	20,000.00	19,974.30
ELI LILLY & CO	495,000.00	498,067.56
ELI LILLY & CO	340,000.00	339,077.17
ENERGY TRANSFER LP	340,000.00	342,288.25
ENTERGY MISSISSIPPI LLC	35,000.00	34,975.59
ESSENTIAL UTILITIES INC	80,000.00	80,137.35
EUROPEAN BANK FOR RECONSTRU	350,000.00	351,483.29
EVERGY KANSAS CENTRAL INC	325,000.00	330,115.31
EXELON CORP	450,000.00	443,068.58
FIDELITY NATIONAL INFORMATION	610,000.00	613,826.83
FIFTH THIRD BANCORP	755,000.00	747,173.01
FISERV INC	270,000.00	274,320.00
FLOWERVE CORP	100,000.00	101,282.91
FORD MOTOR CREDIT CO LLC	470,000.00	473,714.19
GE VERNOVA INC	225,000.00	225,355.30
GE VERNOVA INC	440,000.00	441,832.42
GILEAD SCIENCES INC	285,000.00	296,125.00
GNMA POOL #0543737	30.87	31.77
GOLDMAN SACHS GROUP INC/THE	805,000.00	794,157.93
GOLDMAN SACHS GROUP INC/THE	425,000.00	422,516.32
HCA INC	525,000.00	542,978.87
HOME DEPOT INC/THE	365,000.00	344,663.28
INTEL CORP	330,000.00	329,394.66
INTEL CORP	60,000.00	60,238.67
INTEL CORP	385,000.00	397,083.84
INTER-AMERICAN DEVELOPMENT B	95,000.00	95,268.69
INTER-AMERICAN INVESTMENT COF	440,000.00	443,667.65
JAPAN INTERNATIONAL COOPERAT	200,000.00	200,689.21
JPMORGAN CHASE & CO	100,000.00	98,575.67
JPMORGAN CHASE & CO	755,000.00	770,909.51
JPMORGAN CHASE & CO	295,000.00	294,170.81
JPMORGAN CHASE & CO	330,000.00	330,831.87
KENNAMETAL INC	135,000.00	137,121.78
KROGER CO/THE	305,000.00	307,390.07
LANDWIRTSCHAFTLICHE RENTENB	345,000.00	344,619.21
LIBERTY UTILITIES FINANCE 144A	135,000.00	121,704.81
LLOYDS BANKING GROUP PLC	645,000.00	664,765.92
LLOYDS BANKING GROUP PLC	920,000.00	923,557.17

LYB INTERNATIONAL FINANCE III	420,000.00	432,967.30
MAPLE PARENT HOLDINGS COR 144	40,000.00	40,476.32
MAPLE PARENT HOLDINGS COR 144	120,000.00	121,504.49
MARVELL TECHNOLOGY INC	195,000.00	196,192.82
MERCK & CO INC	605,000.00	597,496.16
META PLATFORMS INC	810,000.00	811,015.84
META PLATFORMS INC	430,000.00	425,342.21
MEXICO GOVERNMENT INTERNATIC	248,000.00	249,339.20
MORGAN STANLEY	245,000.00	245,517.28
MORGAN STANLEY	350,000.00	352,071.24
MOSAIC CO/THE	580,000.00	577,134.58
MPLX LP	190,000.00	192,158.07
NATIONAL GRID PLC	215,000.00	223,531.59
NATWEST GROUP PLC	190,000.00	192,136.90
NATWEST GROUP PLC	400,000.00	398,835.58
NVIDIA CORP	110,000.00	109,874.02
NVIDIA CORP	215,000.00	214,588.18
NVIDIA CORP	375,000.00	372,382.37
ORACLE CORP	465,000.00	441,716.77
ORACLE CORP	25,000.00	24,830.48
ORACLE CORP	465,000.00	461,154.37
PEPSICO INC	380,000.00	335,541.90
PEPSICO INC	145,000.00	148,664.17
PINNACLE WEST CAPITAL CORP	90,000.00	91,785.67
PINNACLE WEST CAPITAL CORP	149,000.00	150,458.87
PNC BANK NA	1,590,000.00	1,618,632.70
PROVINCE OF BRITISH COLUMBIA C	180,000.00	179,080.31
PROVINCE OF MANITOBA CANADA	215,000.00	215,431.22
PROVINCE OF ONTARIO CANADA	90,000.00	91,553.67
PROVINCE OF QUEBEC CANADA	185,000.00	184,401.82
PUBLIC SERVICE ENTERPRISE GRO	80,000.00	81,790.88
RESOLUTION FDG CORP PRIN STRII	635,000.00	545,907.13
SOUTHERN CALIFORNIA EDISON CC	70,000.00	62,632.57
SYNOPSYS INC	435,000.00	440,524.31
TOTALENERGIES CAPITAL SA	150,000.00	150,466.87
U S TREASURY NOTE	6,610,000.00	6,526,422.63
U S TREASURY NOTE	380,000.00	379,942.90
U S TREASURY NOTE	5,805,000.00	5,724,085.88
U S TREASURY NOTE	1,235,000.00	1,224,035.97
U S TREASURY NOTE	415,000.00	407,151.80
U S TREASURY NOTE	2,370,000.00	2,328,198.96
U S TREASURY NOTE	1,135,000.00	1,129,917.12
U S TREASURY NOTE	875,000.00	868,134.35
U S TREASURY NOTE	500,000.00	498,006.11
U S TREASURY NOTE	1,505,000.00	1,505,414.08
U S TREASURY NOTE	460,000.00	454,057.16
U S TREASURY NOTE	2,855,000.00	2,915,849.14
U S TREASURY NOTE	4,760,000.00	4,872,354.73
U S TREASURY NOTE	555,000.00	552,592.61
U S TREASURY NOTE	1,450,000.00	1,455,769.96
U S TREASURY NOTE	370,000.00	379,137.00
U S TREASURY NOTE	495,000.00	498,808.34

U S TREASURY NOTE	2,905,000.00	2,923,965.39
U S TREASURY NOTE	1,950,000.00	1,951,520.93
U S TREASURY NOTE	4,520,000.00	4,502,938.08
U S TREASURY NOTE	9,255,000.00	9,126,942.14
U S TREASURY NOTE	5,685,000.00	5,753,982.88
U S TREASURY NOTE	335,000.00	330,843.32
UBS AG/LONDON	80,000.00	83,298.48
VERIZON COMMUNICATIONS INC	643,000.00	658,541.19
WALMART INC	295,000.00	297,813.12
WELLS FARGO & CO	955,000.00	953,070.69
WESTERN MIDSTREAM OPERATING	90,000.00	90,447.26
WISCONSIN ELECTRIC POWER CO	295,000.00	299,272.80
UMC CASH SWEEP ACCOUNT	810,328.47	815,431.63
USD (UNITED STATES DOLLAR)	1.00	(969,628.28)
BANK 2023-BNK45 BNK45 A2	96,856.82	98,253.09
BBCMS MORTGAGE TRUST 20 C18 A	322,229.70	325,270.28
BMO 2022-C3 MORTGAGE TRU C3 A	214,835.00	216,576.59
BMO 2024-5C4 MORTGAGE T 5C4 A2	219,455.00	226,323.39
CD 2016-CD2 MORTGAGE TR CD2 A	101,975.69	101,864.05
CNH EQUIPMENT TRUST 2022- B A3	7,574.89	7,587.66
DBJPM 2017-C6 MORTGAGE T C6 A4	270,726.25	268,191.56
FHLMC MULTICLASS MTG 4169 HM	91,118.99	89,656.51
FHLMC MULTICLASS MTG 4481 B	280,589.77	276,966.82
FHLMC MULTICLASS MTG 4821 NY	164,612.50	163,012.01
FHLMC MULTICLASS MTG 5222 A	120,544.20	118,548.72
FHLMC MULTICLASS MTG 5254 A	149,889.93	147,758.41
FNMA POOL #0MA2740	4,497.98	4,493.36
FNMA GTD REMIC P/T 13-81 KA	302,831.59	292,878.96
FNMA GTD REMIC P/T 17-43 A	70,141.65	69,966.46
FNMA GTD REMIC P/T 21-45 EA	244,033.78	235,121.67
GM FINANCIAL AUTOMOBILE L 2 A3	18,525.03	18,571.45
GM FINANCIAL CONSUMER AUT 1 A	106,000.00	106,477.07
GNMA GTD REMIC P/T 17-34 CA	59,324.88	59,038.29
GNMA GTD REMIC P/T 18-115 GB	229,920.96	225,593.40
GNMA GTD REMIC P/T 20-134 AB	171,339.52	163,199.43
GNMA GTD REMIC P/T 22-180 DA	210,951.92	211,363.00
GNMA GTD REMIC P/T 22-85 KA	72,859.53	72,938.63
JOHN DEERE OWNER TRUST 20 A A	21,183.73	21,265.56
MERCEDES-BENZ AUTO RECEIV 1 A	125,000.00	125,813.25
MISCELLANEOUS CCY	1.00	(58,821.75)
UMC CASH SWEEP ACCOUNT	8,271,493.60	8,301,724.43
USD (UNITED STATES DOLLAR)	1.00	(56,523.04)

Country of Incorporation
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