T. Rowe Price Spectrum Moderate Allocation Fund **12/31/2023**

(Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value ($)	% of Net Assets
10X Genomics			6,200	346,952	0.017%
522 Funding CLO 2019-5	7.24	4/15/35	340,000	336,001	0.016%
ABB			67,009	2,975,076	0.146%
AbbVie	4.88	11/14/48	390,000	381,801	0.019%
AbbVie	3.2	11/21/29	275,000	256,912	0.013%
AbbVie	4.05	11/21/39	320,000	289,679	0.014%
AbbVie	4.25	11/21/49	295,000	262,041	0.013%
AbbVie	4.7	5/14/45	520,000	495,458	0.024%
Accenture			5,337	1,872,807	0.092%
Adobe			153	91,280	0.004%
Advanced Micro Devices			10,977	1,618,120	0.079%
Adyen			776	1,001,770	0.049%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.45	10/29/26	360,000	332,947	0.016%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	380,000	379,392	0.019%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/30/32	595,000	516,950	0.025%
AES	5.45	6/1/28	65,000	65,998	0.003%
Agilent Technologies			17,993	2,501,567	0.122%
Agilysys			4,437	376,346	0.018%
Agios Pharmaceuticals			5,153	114,757	0.006%
AGL CLO 17	6.74	1/21/35	470,000	467,420	0.023%
AIA Group			224,400	1,952,927	0.096%
Aib	6.61	9/13/29	200,000	210,383	0.010%
Air Liquide			12,227	2,380,541	0.116%
Akzo Nobel			18,339	1,518,594	0.074%
Alcon			13,095	1,024,501	0.050%
Alibaba Group Holding, ADR			5,191	402,354	0.020%
Alignment Healthcare			33,247	286,257	0.014%
Align Technology			611	167,414	0.008%
Allegiant Travel			3,152	260,387	0.013%
Allstate			29,461	4,123,951	0.202%
Ally Financial	4.75	6/9/27	108,000	104,048	0.005%
Alphabet Class A			23,920	3,341,385	0.164%
Alphabet Class C			168,644	23,766,999	1.163%
Amadeus IT			18,805	1,350,604	0.066%
Amazon.com			189,908	28,854,622	1.412%
Amcor			48,451	469,435	0.023%
Ameren			24,748	1,790,270	0.088%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	1	1	0.000%
American Electric Power	5.2	1/15/29	215,000	217,529	0.011%
American Express			15,249	2,856,748	0.140%
American Honda Finance	5.65	11/15/28	255,000	266,908	0.013%
American Tower	5.25	7/15/28	65,000	65,968	0.003%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	345,000	326,210	0.016%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	194,000	181,267	0.009%
Americredit Automobile Receivables Trust 2023-1	5.8	12/18/28	310,000	312,632	0.015%
AMETEK			29,501	4,864,420	0.238%
Amgen			15,343	4,419,091	0.216%
Amphenol			42,424	4,205,491	0.206%
Amplitude			32,764	416,758	0.020%
Amur Equipment Finance Receivables X	2.91	8/21/28	205,000	189,724	0.009%
Analog Devices			19,390	3,850,078	0.188%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	305,000	327,781	0.016%
Antofagasta			74,633	1,595,801	0.078%
ANZ Group Holdings			63,406	1,120,259	0.055%
Aon	2.8	5/15/30	110,000	97,542	0.005%
Apellis Pharmaceuticals			12,429	744,000	0.036%
Apple			184,221	35,468,069	1.736%
Applebee S Funding Llc / Ihop Funding	7.82	3/5/53	195,000	199,924	0.010%
Applied Materials			37,448	6,069,197	0.297%
Arcellx			4,322	239,871	0.012%
Argenx, ADR			1,438	547,058	0.027%
Asahi Kasei			121,600	897,449	0.044%
Ascendis Pharma, ADR			5,607	706,202	0.035%
ASGN			2,100	201,957	0.010%
Ashtead			26,838	1,865,434	0.091%

ASML Holding			3,487	2,639,380	0.129%
ASML Holding			6,270	4,733,144	0.232%
Assurant			4,474	753,824	0.037%
Astellas Pharma			177,100	2,106,298	0.103%
AstraZeneca, ADR			98,536	6,636,400	0.325%
Atlassian			3,580	851,539	0.042%
AT&T	3.5	9/15/53	445,000	324,648	0.016%
Austin Fairmont Hotel Trust 2019-FAIR	6.66	9/15/32	190,000	187,822	0.009%
Autoliv			14,954	1,644,650	0.080%
AutoZone			728	1,882,324	0.092%
Avid Bioservices			23,336	151,684	0.007%
AXA			117,477	3,836,383	0.188%
Axis Capital Holdings			13,157	728,503	0.036%
Azenta			1,751	114,060	0.006%
AZZ			13,713	796,588	0.039%
Baltimore Gas & Electric	5.4	6/1/53	150,000	155,026	0.008%
Banco Santander	6.92	8/8/33	200,000	213,766	0.010%
Bank of America	1.92	10/24/31	690,000	559,389	0.027%
Bank of America	3.42	12/20/28	70,000	65,591	0.003%
Bank of America	2.5	2/13/31	750,000	643,388	0.031%
Bank of America	3.56	4/23/27	180,000	173,275	0.008%
Bank of America	2.59	4/29/31	75,000	64,471	0.003%
Bank of America	4.27	7/23/29	715,000	690,922	0.034%
Bank of America	1.9	7/23/31	1,220,000	996,161	0.049%
Bank of America	5.82	9/15/29	506,000	522,275	0.026%
Bank of America			241,778	8,140,665	0.398%
Bank of Montreal	5.72	9/25/28	60,000	62,220	0.003%
Bank of New York Mellon	6.32	10/25/29	290,000	307,674	0.015%
Bank of New York Mellon	6.47	10/25/34	335,000	370,967	0.018%
BankUnited			11,410	370,026	0.018%
Barclays	2.28	11/24/27	229,000	209,783	0.010%
Barclays	9.63	3/15/72	240,000	249,300	0.012%
Barclays	2.85	5/7/26	206,000	198,542	0.010%
Barclays	5.5	8/9/28	200,000	201,058	0.010%
Barclays	6.69	9/13/34	475,000	507,586	0.025%
Barry Callebaut			604	1,019,660	0.050%
BASF			23,790	1,281,022	0.063%
BAT Capital	2.26	3/25/28	100,000	89,416	0.004%
BAT Capital	7.08	8/2/43	150,000	160,172	0.008%
BAT Capital	7.08	8/2/53	235,000	251,080	0.012%
BAT International Finance	1.67	3/25/26	60,000	55,677	0.003%
Bayer			34,067	1,264,019	0.062%
Bayer US Finance	6.13	11/21/26	200,000	203,530	0.010%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	390,403	311,407	0.015%
BBCMS 2019-BWAY Mortgage Trust	7.64	11/15/34	195,000	70,201	0.003%
Beacon Roofing Supply			7,249	630,808	0.031%
Becton Dickinson	2.82	5/20/30	190,000	169,642	0.008%
Becton Dickinson	3.7	6/6/27	225,000	218,069	0.011%
Becton Dickinson	4.3	8/22/32	95,000	91,929	0.004%
Becton, Dickinson & Company			1,744	425,240	0.021%
Beijing Enterprises Holdings			118,500	412,096	0.020%
BellRing Brands			20,307	1,125,617	0.055%
Berkshire Hathaway CL B			22,984	8,197,473	0.401%
Bhp			37,785	1,290,910	0.063%
Bhp			53,504	1,829,102	0.090%
BILL Holdings			6,361	518,994	0.025%
Bimbo Bakeries USA	6.4	1/15/34	200,000	222,124	0.011%
BINOM Securitization Trust 2021-INV1	2.03	6/25/56	188,124	161,396	0.008%
BJ's Restaurants			12,220	440,042	0.022%
Blackstone Hedge Fund Solutions			31,673	73,567,131	3.600%
Blue Foundry Bancorp			8,536	82,543	0.004%
Blueprint Medicines			5,074	468,026	0.023%
BNP Paribas			25,882	1,797,394	0.088%
Boardwalk Pipelines	3.4	2/15/31	255,000	225,655	0.011%
Boardwalk Pipelines	5.95	6/1/26	495,000	501,710	0.025%
Boardwalk Pipelines	4.45	7/15/27	43,000	42,228	0.002%
Boeing	3.25	2/1/28	70,000	66,321	0.003%
Boeing	5.04	5/1/27	445,000	449,030	0.022%
Boeing	5.81	5/1/50	240,000	249,456	0.012%
Bombardier			4,033	161,953	0.008%
Booking Holdings			1,957	6,941,910	0.340%
Booz Allen Hamilton	5.95	8/4/33	135,000	143,100	0.007%

Booz Allen Hamilton			18,849	2,410,976	0.118%
Boston Beer			1,988	687,033	0.034%
Boston Gas	6.12	7/20/53	105,000	110,714	0.005%
Braze			2,969	157,743	0.008%
Bridgepoint			198,786	703,938	0.034%
Bright Horizons Family Solutions			7,419	699,167	0.034%
Brixmor Operating Partnership	3.9	3/15/27	335,000	319,256	0.016%
Brixmor Operating Partnership	4.13	5/15/29	798,000	752,313	0.037%
Brixmor Operating Partnership	4.05	7/1/30	93,000	87,202	0.004%
Broadcom	2.6	2/15/33	225,000	185,444	0.009%
Broadcom	3.42	4/15/33	76,000	66,848	0.003%
Broadcom			3,331	3,718,229	0.182%
Broadcom Corp / Broadcom Cayman Finance	3.88	1/15/27	60,000	58,409	0.003%
Broadridge Financial Solutions			10,884	2,239,383	0.110%
Brookfield			38,017	1,524,926	0.075%
Bruker			10,361	761,326	0.037%
Bulgaria Government International Bond	4.38	5/13/31	225,000	261,428	0.013%
Bulgaria Government International Bond	4.88	5/13/36	254,000	300,793	0.015%
Bunzl			30,725	1,248,526	0.061%
Burlington Stores			5,644	1,097,645	0.054%
BX Commercial Mortgage Trust 2019-IMC	6.41	4/15/34	535,000	531,506	0.026%
BX Commercial Mortgage Trust 2022-CSMO	8.5	6/15/27	345,000	345,216	0.017%
BX Trust 2021-ARIA	6.77	10/15/36	330,000	319,229	0.016%
Cabaletta Bio			5,006	113,636	0.006%
Cadence Bank			15,695	464,415	0.023%
Cadence Design Systems			8,526	2,322,227	0.114%
Cadre Holdings			5,038	165,700	0.008%
Caixabank	6.21	1/18/29	380,000	387,663	0.019%
Caixabank	6.68	9/13/27	295,000	302,513	0.015%
Caixabank	6.84	9/13/34	355,000	374,225	0.018%
Caleres			10,412	319,961	0.016%
California Water Service Group			8,281	429,535	0.021%
Capital One Financial	5.47	2/1/29	595,000	591,585	0.029%
Capital One Financial	3.27	3/1/30	190,000	169,012	0.008%
Capital One Financial	3.75	3/9/27	65,000	62,058	0.003%
Capital One Financial	3.65	5/11/27	740,000	706,404	0.035%
Capital One Financial	5.25	7/26/30	100,000	97,873	0.005%
Capital One Financial	2.36	7/29/32	165,000	125,125	0.006%
Capitol Federal Financial			37,933	244,668	0.012%
CARLYLE US CLO 2019-4	6.71	4/15/35	615,000	609,473	0.030%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	395,000	391,581	0.019%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	810,000	762,905	0.037%
CarMax Auto Owner Trust 2022-1	2.47	7/17/28	210,000	194,780	0.010%
Carrier Global	5.8	11/30/25	85,000	86,055	0.004%
Carrier Global	2.49	2/15/27	65,000	60,907	0.003%
Carrier Global			54,114	3,108,849	0.152%
Carvana	12	12/1/28	144,000	123,840	0.006%
Carvana	13	6/1/30	216,000	181,440	0.009%
Carvana	14	6/1/31	255,000	218,025	0.011%
Carvana			12,316	652,009	0.032%
Casella Waste Systems			6,061	517,973	0.025%
Catalent			8,119	364,787	0.018%
Caterpillar			449	132,756	0.006%
Cava			36,710	1,577,796	0.077%
Cboe Global Markets			14,535	2,595,370	0.127%
CBRE Services	5.95	8/15/34	300,000	314,499	0.015%
Celanese US Holdings	6.05	3/15/25	51,000	51,335	0.003%
Celanese US Holdings	6.17	7/15/27	65,000	66,564	0.003%
Cencora			38,150	7,835,247	0.383%
Centene	4.25	12/15/27	60,000	57,825	0.003%
Centene	2.5	3/1/31	370,000	308,983	0.015%
Centene	2.63	8/1/31	940,000	781,375	0.038%
Central Japan Railway			33,000	837,549	0.041%
Certara			12,830	225,680	0.011%
Challenger Ltd/Australia			96,169	425,731	0.021%
ChampionX			17,741	518,215	0.025%
Charles Schwab			48,555	3,340,584	0.163%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	90,000	88,878	0.004%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.65	2/1/34	360,000	379,233	0.019%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	100,000	94,403	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.75	4/1/48	105,000	93,632	0.005%
Cheniere Corpus Christi Holdings	5.13	6/30/27	175,000	175,656	0.009%

Cheniere Energy	4.63	10/15/28	65,000	63,447	0.003%
Chesapeake Utilities			7,677	810,922	0.040%
Chevron			19,593	2,922,492	0.143%
Chipotle Mexican Grill			946	2,163,464	0.106%
Chubb			17,200	3,887,200	0.190%
Chuy's Holdings			8,126	310,657	0.015%
CIFC Funding 2021-III	6.8	7/15/36	400,000	398,613	0.020%
CIM Trust 2021-INV1	2.5	7/1/51	389,057	310,334	0.015%
Cintas			724	436,326	0.021%
Citigroup	3.07	2/24/28	405,000	381,433	0.019%
Citigroup	3.11	4/8/26	185,000	180,130	0.009%
Citigroup	4.66	5/24/28	90,000	89,321	0.004%
Citigroup	6.17	5/25/34	255,000	263,091	0.013%
Citigroup	5.61	9/29/26	430,000	433,040	0.021%
Citigroup	4.45	9/29/27	95,000	92,913	0.005%
Citigroup Mortgage Loan Trust 2022-INV1	3	11/27/51	149,431	124,279	0.006%
Clarivate			36,592	338,842	0.017%
Clear Secure			16,023	330,875	0.016%
CME Group			9,809	2,065,775	0.101%
Cno Financial	5.25	5/30/25	152,000	151,430	0.007%
Coca-Cola			73,604	4,337,484	0.212%
Coca-Cola Consolidated			28	25,995	0.001%
Colgate-Palmolive			64,658	5,153,889	0.252%
Colliers International			3,272	413,973	0.020%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	41,018	38,605	0.002%
Columbia Banking System			18,449	492,219	0.024%
Columbia Pipelines Holding	6.04	8/15/28	205,000	211,454	0.010%
Comcast	3.25	11/1/39	445,000	362,069	0.018%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	292,905	283,625	0.014%
Community Healthcare Trust, REIT			358	9,537	0.000%
Compass Group			97,475	2,667,241	0.131%
Confluent			11,960	279,864	0.014%
ConocoPhillips			28,019	3,252,165	0.159%
Constellation Energy			51,537	6,024,160	0.295%
Constellium			38,008	758,640	0.037%
Corebridge Financial	3.65	4/5/27	65,000	62,359	0.003%
Corebridge Financial	3.9	4/5/32	110,000	99,264	0.005%
Corebridge Financial			35,685	772,937	0.038%
Covestro			24,616	1,434,420	0.070%
Crane			3,300	389,862	0.019%
Crinetics Pharmaceuticals			8,276	294,460	0.014%
Crispr therapeutics			3,278	205,203	0.010%
CrossFirst Bankshares			15,307	207,869	0.010%
Crowdstrike Holdings			1,968	502,470	0.025%
Crown Castle	2.25	1/15/31	860,000	713,721	0.035%
Crown Castle	3.8	2/15/28	65,000	61,751	0.003%
Crown Castle	5.8	3/1/34	155,000	160,528	0.008%
Crown Castle	5.6	6/1/29	240,000	245,087	0.012%
Crown Castle Towers	3.66	5/15/25	725,000	703,420	0.034%
CSMC 2020-NET	2.26	8/15/37	201,212	186,123	0.009%
CSW Industrials			3,071	636,956	0.031%
CSX			206,005	7,142,193	0.350%
CTS			8,748	382,638	0.019%
CubeSmart, REIT			14,995	695,018	0.034%
Cummins			21,510	5,153,151	0.252%
CVS Health	5.63	2/21/53	335,000	340,476	0.017%
CVS Health	4.3	3/25/28	65,000	63,912	0.003%
CVS Health	5.05	3/25/48	549,000	512,828	0.025%
CVS Health	5.88	6/1/53	175,000	184,066	0.009%
CVS Health	3.25	8/15/29	100,000	92,773	0.005%
CyberAgent			116,900	732,227	0.036%
Cytokinetics			8,291	692,216	0.034%
Daimler Truck Finance North America	5.13	1/19/28	150,000	150,649	0.007%
Danaher			13,525	3,128,874	0.153%
Danske Bank	3.24	12/20/25	205,000	200,061	0.010%
Danske Bank	3.77	3/28/25	255,000	253,033	0.012%
Datadog			4,081	495,352	0.024%
DBS Group			49,242	1,245,273	0.061%
DCC			17,476	1,285,902	0.063%
DC office Trust 2019-MTC	3.07	9/15/45	430,000	259,644	0.013%
Deere			2,351	940,094	0.046%
Definity Financial			21,945	621,724	0.030%

Dell Equipment Finance Trust 2023-3	6.17	4/23/29	100,000	101,837	0.005%
Denso			114,300	1,715,911	0.084%
Descartes Systems			9,914	833,371	0.041%
Deutsche Bank AG/New York NY	3.96	11/26/25	215,000	211,589	0.010%
Diageo			55,020	1,996,961	0.098%
Diamondback Energy	6.25	3/15/53	150,000	160,536	0.008%
Diamondback Energy			24,436	3,789,535	0.185%
Digitalbridge			17,631	309,248	0.015%
Dime Community Bancshares			11,341	305,413	0.015%
DNB Bank			142,175	3,022,818	0.148%
Dollar General	3.88	4/15/27	65,000	63,053	0.003%
Dollar General	5.45	7/5/33	310,000	315,042	0.015%
Dollar General			10,723	1,457,792	0.071%
DoorDash			6,106	603,822	0.030%
DoubleVerify Holdings			23,195	853,112	0.042%
Dover			3,316	510,034	0.025%
Dowlais			320,408	435,464	0.021%
Dr Ing Hc F Porsche			15,664	1,379,640	0.068%
DRIVEN BRANDS FUNDING	3.79	7/20/50	193,500	178,223	0.009%
Dr. Martens			23,214	26,152	0.001%
Dryden 86 CLO	6.76	7/17/34	390,000	389,142	0.019%
Dte Energy	4.88	6/1/28	60,000	60,397	0.003%
Duke Energy	5	8/15/52	460,000	430,171	0.021%
Duke Energy	6.1	9/15/53	430,000	470,048	0.023%
Duolingo			2,232	506,329	0.025%
Dutch Bros			13,183	417,506	0.020%
Eastern Bankshares			18,757	266,349	0.013%
EastGroup Properties, REIT			6,312	1,158,504	0.057%
East West Bancorp			17,652	1,270,061	0.062%
Edison International	4.95	4/15/25	25,000	24,812	0.001%
EDP Finance BV	6.3	10/11/27	200,000	209,758	0.010%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	218,172	222,876	0.011%
Elara Hgv Timeshare Issuer 2023	6.53	2/25/38	106,765	108,845	0.005%
Electric Power development			60,900	987,554	0.048%
Elekta			114,098	934,461	0.046%
Element Fleet Management			137,023	2,229,513	0.109%
Element Solutions			53,603	1,240,373	0.061%
Elevance Health	5.13	2/15/53	165,000	164,538	0.008%
Elevance Health			23,576	11,117,499	0.544%
Eli Lilly And			16,859	9,827,448	0.481%
Enbridge	6.2	11/15/30	95,000	101,435	0.005%
Enbridge	6.7	11/15/53	150,000	173,880	0.009%
Enbridge	4.25	12/1/26	60,000	59,160	0.003%
Encore Capital			5,625	285,469	0.014%
Enel Finance America	7.1	10/14/27	200,000	212,500	0.010%
Enel Finance International	6.8	10/14/25	200,000	204,750	0.010%
Energy Transfer	6.4	12/1/30	150,000	160,334	0.008%
Energy Transfer	6.55	12/1/33	100,000	108,512	0.005%
Energy Transfer	2.9	5/15/25	140,000	135,689	0.007%
Enerpac Tool			17,530	545,008	0.027%
Engie			181,611	3,199,314	0.157%
Enpro			2,590	405,957	0.020%
Entegris			7,815	936,393	0.046%
Envestnet			6,926	342,976	0.017%
EQT			137,224	5,305,080	0.260%
Equifax	5.1	12/15/27	33,000	33,243	0.002%
Equinor			109,166	3,459,686	0.169%
Equitable Financial Life Global Funding	1	1/9/26	295,000	270,462	0.013%
Equitable Holdings	4.35	4/20/28	880,000	849,329	0.042%
Equity Bancshares			7,260	246,114	0.012%
Equity LifeStyle Properties, REIT			43,638	3,078,225	0.151%
ERO Copper			16,712	264,229	0.013%
Erste Group Bank			13,141	532,275	0.026%
Esab			4,645	402,350	0.020%
ESCO Technologies			4,051	474,089	0.023%
EssilorLuxottica			8,002	1,606,792	0.079%
Evotec			25,518	598,472	0.029%
Exelon	5.15	3/15/28	60,000	60,880	0.003%
Exelon	5.6	3/15/53	235,000	238,376	0.012%
Exeter Automobile Receivables Trust 2022-2	3.85	7/17/28	610,000	598,024	0.029%
Exeter Automobile Receivables Trust 2022-3	5.3	9/15/27	385,000	382,731	0.019%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	65,000	65,481	0.003%

Expro Group Holdings			16,422	261,438	0.013%
Extra Space Storage, REIT			4,588	735,594	0.036%
ExxonMobil			25,057	2,505,199	0.123%
EyePoint Pharmaceuticals			4,371	101,014	0.005%
Fannie Mae Connecticut Avenue Securities	6.45	2/25/30	48,245	48,267	0.002%
Fannie Mae Interest Strip	6.5	2/25/32	2,188	342	0.000%
FB Financial			9,854	392,682	0.019%
Federal Home Loan Mortgage	7	10/1/25	9	9	0.000%
Federal Home Loan Mortgage	6	10/1/32	718	739	0.000%
Federal Home Loan Mortgage	6.5	10/1/32	3,435	3,594	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	28,276	28,279	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	38,446	38,447	0.002%
Federal Home Loan Mortgage	4	10/1/40	3,691	3,586	0.000%
Federal Home Loan Mortgage	4	10/1/40	1,295	1,264	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	22,039	22,042	0.001%
Federal Home Loan Mortgage	4	10/1/41	37,850	36,885	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	66,723	66,732	0.003%
Federal Home Loan Mortgage	3.5	10/1/42	80,425	76,077	0.004%
Federal Home Loan Mortgage	6.5	11/1/29	2,499	2,614	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,556	1,520	0.000%
Federal Home Loan Mortgage	4	11/1/40	42,056	41,071	0.002%
Federal Home Loan Mortgage	3.5	11/1/42	156,317	147,065	0.007%
Federal Home Loan Mortgage	4.82	1/1/37	10,231	10,196	0.000%
Federal Home Loan Mortgage	4	1/1/41	109,535	106,968	0.005%
Federal Home Loan Mortgage	6	12/1/33	21,112	21,923	0.001%
Federal Home Loan Mortgage	5	12/1/36	6,263	6,373	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	12,177	12,142	0.001%
Federal Home Loan Mortgage	4	12/1/40	550	537	0.000%
Federal Home Loan Mortgage	4	12/1/40	15,796	15,294	0.001%
Federal Home Loan Mortgage	4	12/1/41	36,694	35,505	0.002%
Federal Home Loan Mortgage	3	12/1/42	390,286	359,209	0.018%
Federal Home Loan Mortgage	4.13	2/1/35	5,377	5,366	0.000%
Federal Home Loan Mortgage	4.29	2/1/37	8,726	8,732	0.000%
Federal Home Loan Mortgage	4	2/1/41	80,888	78,975	0.004%
Federal Home Loan Mortgage	3	2/1/47	140,613	127,573	0.006%
Federal Home Loan Mortgage	6	3/1/33	42,212	43,892	0.002%
Federal Home Loan Mortgage	3.5	3/1/44	49,277	46,360	0.002%
Federal Home Loan Mortgage	3.5	3/1/46	252,737	237,399	0.012%
Federal Home Loan Mortgage	2.5	4/1/30	90,028	85,612	0.004%
Federal Home Loan Mortgage	7	4/1/32	929	969	0.000%
Federal Home Loan Mortgage	5	4/1/40	3,317	3,375	0.000%
Federal Home Loan Mortgage	3	4/1/43	197,408	181,687	0.009%
Federal Home Loan Mortgage	3	4/1/43	162,134	149,222	0.007%
Federal Home Loan Mortgage	6.5	5/1/32	1,045	1,084	0.000%
Federal Home Loan Mortgage	3.5	5/1/43	53,536	50,408	0.002%
Federal Home Loan Mortgage	7	6/1/32	1,430	1,477	0.000%
Federal Home Loan Mortgage	7	6/1/32	2,012	2,079	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	63,127	63,135	0.003%
Federal Home Loan Mortgage	5	7/1/25	1	1	0.000%
Federal Home Loan Mortgage	5.98	7/1/35	1,286	1,271	0.000%
Federal Home Loan Mortgage	5	7/1/40	19,531	19,868	0.001%
Federal Home Loan Mortgage	6	8/1/38	4,149	4,334	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	14,239	14,238	0.001%
Federal Home Loan Mortgage	4.5	8/1/40	10,296	10,298	0.001%
Federal Home Loan Mortgage	5	8/1/40	34,075	34,677	0.002%
Federal Home Loan Mortgage	4	8/1/40	19,671	19,210	0.001%
Federal Home Loan Mortgage	5	8/1/40	27,483	27,952	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	197,176	186,515	0.009%
Federal Home Loan Mortgage	3.5	9/1/42	25,580	24,066	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	28,154	26,638	0.001%
Federal National Mortgage Assn.	3	10/1/29	7,959	7,675	0.000%
Federal National Mortgage Assn.	5	10/1/33	3,682	3,741	0.000%
Federal National Mortgage Assn.	6	10/1/34	627	649	0.000%
Federal National Mortgage Assn.	5	10/1/35	15,485	15,735	0.001%
Federal National Mortgage Assn.	5	10/1/35	5,692	5,784	0.000%
Federal National Mortgage Assn.	6.5	10/1/36	820	859	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	7,114	7,529	0.000%
Federal National Mortgage Assn.	6	10/1/38	37,353	38,993	0.002%
Federal National Mortgage Assn.	6	10/1/40	16,797	17,538	0.001%
Federal National Mortgage Assn.	4	10/1/41	128,087	124,595	0.006%
Federal National Mortgage Assn.	3	10/1/42	63,037	58,015	0.003%
Federal National Mortgage Assn.	3	10/1/42	46,948	43,169	0.002%

Federal National Mortgage Assn.	3	10/1/42	77,640	71,389	0.003%
Federal National Mortgage Assn.	3.5	10/1/42	72,860	68,449	0.003%
Federal National Mortgage Assn.	4	10/1/45	220,277	214,273	0.010%
Federal National Mortgage Assn.	3	10/1/46	30,772	27,826	0.001%
Federal National Mortgage Assn.	3	10/1/46	102,234	93,111	0.005%
Federal National Mortgage Assn.	3	10/1/46	170,634	155,224	0.008%
Federal National Mortgage Assn.	3	10/1/46	125,586	113,252	0.006%
Federal National Mortgage Assn.	4	10/1/47	52,285	50,406	0.002%
Federal National Mortgage Assn.	5	10/1/48	128,959	131,047	0.006%
Federal National Mortgage Assn.	2.5	10/1/50	420,586	359,936	0.018%
Federal National Mortgage Assn.	2.5	10/1/51	675,310	578,885	0.028%
Federal National Mortgage Assn.	2.5	10/1/51	1,046,268	898,175	0.044%
Federal National Mortgage Assn.	2.5	10/1/51	362,606	308,592	0.015%
Federal National Mortgage Assn.	4.5	10/1/52	150,193	145,636	0.007%
Federal National Mortgage Assn.	5	10/1/52	115,126	114,140	0.006%
Federal National Mortgage Assn.	5	10/1/52	291,851	288,926	0.014%
Federal National Mortgage Assn.	5.5	10/1/53	207,079	208,028	0.010%
Federal National Mortgage Assn.	3	11/1/28	27,522	26,596	0.001%
Federal National Mortgage Assn.	3	11/1/33	52,550	50,169	0.002%
Federal National Mortgage Assn.	5	11/1/33	7,567	7,689	0.000%
Federal National Mortgage Assn.	3	11/1/34	37,484	35,658	0.002%
Federal National Mortgage Assn.	6	11/1/34	6,192	6,465	0.000%
Federal National Mortgage Assn.	5.5	11/1/34	8,770	9,031	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	7,659	7,887	0.000%
Federal National Mortgage Assn.	3	11/1/36	102,084	95,099	0.005%
Federal National Mortgage Assn.	3	11/1/36	59,993	55,862	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	3,845	3,960	0.000%
Federal National Mortgage Assn.	2.5	11/1/36	605,863	561,895	0.027%
Federal National Mortgage Assn.	6.5	11/1/36	4,103	4,328	0.000%
Federal National Mortgage Assn.	6	11/1/38	7,036	7,346	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	7,738	7,728	0.000%
Federal National Mortgage Assn.	4	11/1/40	162,201	159,784	0.008%
Federal National Mortgage Assn.	4	11/1/40	81,121	79,135	0.004%
Federal National Mortgage Assn.	4	11/1/40	18,731	18,267	0.001%
Federal National Mortgage Assn.	4	11/1/41	40,952	39,835	0.002%
Federal National Mortgage Assn.	4	11/1/43	107,534	104,402	0.005%
Federal National Mortgage Assn.	5	11/1/44	15,717	15,972	0.001%
Federal National Mortgage Assn.	5	11/1/44	84,807	86,104	0.004%
Federal National Mortgage Assn.	3.5	11/1/45	87,212	81,393	0.004%
Federal National Mortgage Assn.	3	11/1/46	210,485	191,618	0.009%
Federal National Mortgage Assn.	3	11/1/46	124,626	113,281	0.006%
Federal National Mortgage Assn.	3	11/1/46	52,247	47,337	0.002%
Federal National Mortgage Assn.	3	11/1/46	98,270	89,248	0.004%
Federal National Mortgage Assn.	3	11/1/46	35,767	32,584	0.002%
Federal National Mortgage Assn.	3.5	11/1/46	27,094	25,287	0.001%
Federal National Mortgage Assn.	3.5	11/1/47	108,173	101,470	0.005%
Federal National Mortgage Assn.	4.5	11/1/47	110,167	109,005	0.005%
Federal National Mortgage Assn.	3.5	11/1/50	66,049	61,480	0.003%
Federal National Mortgage Assn.	2	11/1/50	1,954,212	1,608,022	0.079%
Federal National Mortgage Assn.	3	11/1/51	283,346	250,757	0.012%
Federal National Mortgage Assn.	4.5	11/1/52	760,672	737,591	0.036%
Federal National Mortgage Assn.	6.5	11/1/53	479,486	492,628	0.024%
Federal National Mortgage Assn.	2.5	1/1/32	34,412	32,545	0.002%
Federal National Mortgage Assn.	5.5	1/1/35	1,602	1,650	0.000%
Federal National Mortgage Assn.	3	1/1/35	46,022	43,649	0.002%
Federal National Mortgage Assn.	5.5	1/1/36	52,359	53,920	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	12,391	12,760	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	4,944	5,091	0.000%
Federal National Mortgage Assn.	6	1/1/36	2,184	2,281	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	97,629	93,532	0.005%
Federal National Mortgage Assn.	6	1/1/37	324	338	0.000%
Federal National Mortgage Assn.	4.5	1/1/42	4,302	4,296	0.000%
Federal National Mortgage Assn.	1.5	1/1/42	405,974	336,437	0.016%
Federal National Mortgage Assn.	3.5	1/1/43	10,324	9,699	0.000%
Federal National Mortgage Assn.	3	1/1/43	101,468	93,263	0.005%
Federal National Mortgage Assn.	4.5	1/1/44	41,678	41,366	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	113,464	106,921	0.005%
Federal National Mortgage Assn.	3.5	1/1/44	42,407	39,840	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	49,910	46,780	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	70,146	65,761	0.003%
Federal National Mortgage Assn.	3.5	1/1/48	427,425	398,898	0.020%
Federal National Mortgage Assn.	4	1/1/50	124,893	119,466	0.006%

Federal National Mortgage Assn.	4.5	1/1/50	18,023	17,733	0.001%
Federal National Mortgage Assn.	2	1/1/51	231,523	190,325	0.009%
Federal National Mortgage Assn.	3	1/1/52	237,894	211,006	0.010%
Federal National Mortgage Assn.	2.5	1/1/52	697,178	597,495	0.029%
Federal National Mortgage Assn.	2.5	1/1/52	545,732	467,235	0.023%
Federal National Mortgage Assn.	2.5	1/1/52	501,963	427,947	0.021%
Federal National Mortgage Assn.	2.5	1/1/52	684,768	588,159	0.029%
Federal National Mortgage Assn.	2.5	1/1/52	84,499	71,875	0.004%
Federal National Mortgage Assn.	3.5	1/1/52	346,818	319,657	0.016%
Federal National Mortgage Assn.	2	1/1/52	471,853	386,112	0.019%
Federal National Mortgage Assn.	6	1/1/53	474,990	489,261	0.024%
Federal National Mortgage Assn.	6.5	12/1/32	8,233	8,729	0.000%
Federal National Mortgage Assn.	3	12/1/32	139,958	134,139	0.007%
Federal National Mortgage Assn.	5.5	12/1/34	8,381	8,630	0.000%
Federal National Mortgage Assn.	3	12/1/34	71,038	67,577	0.003%
Federal National Mortgage Assn.	5.5	12/1/35	26,928	27,730	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	12,348	12,716	0.001%
Federal National Mortgage Assn.	5	12/1/36	6,831	6,942	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	25,262	25,229	0.001%
Federal National Mortgage Assn.	4	12/1/40	63,464	61,069	0.003%
Federal National Mortgage Assn.	4	12/1/40	162,936	158,897	0.008%
Federal National Mortgage Assn.	3.5	12/1/41	7,155	6,778	0.000%
Federal National Mortgage Assn.	4	12/1/41	52,714	51,397	0.003%
Federal National Mortgage Assn.	3.5	12/1/44	50,576	47,513	0.002%
Federal National Mortgage Assn.	4.5	12/1/45	67,532	67,445	0.003%
Federal National Mortgage Assn.	3	12/1/46	66,760	60,535	0.003%
Federal National Mortgage Assn.	3	12/1/46	130,983	119,015	0.006%
Federal National Mortgage Assn.	5	12/1/47	34,655	35,215	0.002%
Federal National Mortgage Assn.	3.5	12/1/47	13,031	12,154	0.001%
Federal National Mortgage Assn.	4	12/1/47	183,672	177,354	0.009%
Federal National Mortgage Assn.	3.5	12/1/48	459,430	428,795	0.021%
Federal National Mortgage Assn.	3	12/1/49	50,500	45,242	0.002%
Federal National Mortgage Assn.	4	12/1/49	7,402	7,091	0.000%
Federal National Mortgage Assn.	3.5	12/1/49	287,733	268,529	0.013%
Federal National Mortgage Assn.	3	12/1/50	56,336	50,685	0.002%
Federal National Mortgage Assn.	3	12/1/51	36,628	32,414	0.002%
Federal National Mortgage Assn.	2	12/1/51	951,301	778,321	0.038%
Federal National Mortgage Assn.	2	12/1/51	853,286	698,444	0.034%
Federal National Mortgage Assn.	6	12/1/52	40,607	41,324	0.002%
Federal National Mortgage Assn.	5	2/1/34	13,094	13,305	0.001%
Federal National Mortgage Assn.	6	2/1/34	7,999	8,263	0.000%
Federal National Mortgage Assn.	3	2/1/34	212,564	202,935	0.010%
Federal National Mortgage Assn.	3.5	2/1/35	10,480	10,039	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	1,872	1,927	0.000%
Federal National Mortgage Assn.	1.5	2/1/36	66,496	58,109	0.003%
Federal National Mortgage Assn.	6	2/1/37	3,411	3,563	0.000%
Federal National Mortgage Assn.	6.5	2/1/37	17,580	18,516	0.001%
Federal National Mortgage Assn.	5	2/1/38	5,219	5,303	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	42,631	43,902	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	12,373	12,742	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	30,016	29,977	0.001%
Federal National Mortgage Assn.	4.5	2/1/40	42,581	42,526	0.002%
Federal National Mortgage Assn.	4	2/1/41	33,410	32,574	0.002%
Federal National Mortgage Assn.	4.5	2/1/41	3,869	3,864	0.000%
Federal National Mortgage Assn.	4	2/1/41	23,445	22,849	0.001%
Federal National Mortgage Assn.	4	2/1/41	20,642	20,122	0.001%
Federal National Mortgage Assn.	5	2/1/42	7,810	7,929	0.000%
Federal National Mortgage Assn.	3	2/1/44	5,715	5,225	0.000%
Federal National Mortgage Assn.	4	2/1/47	18,394	17,733	0.001%
Federal National Mortgage Assn.	3.5	2/1/48	147,207	137,383	0.007%
Federal National Mortgage Assn.	3.5	2/1/50	285,512	267,042	0.013%
Federal National Mortgage Assn.	4	2/1/50	90,835	87,355	0.004%
Federal National Mortgage Assn.	2	2/1/51	1,073,388	881,332	0.043%
Federal National Mortgage Assn.	2	2/1/51	1,147,095	942,086	0.046%
Federal National Mortgage Assn.	2	2/1/52	305,338	249,831	0.012%
Federal National Mortgage Assn.	2.5	2/1/52	406,488	348,293	0.017%
Federal National Mortgage Assn.	2	2/1/52	394,930	323,169	0.016%
Federal National Mortgage Assn.	2	2/1/52	363,960	301,652	0.015%
Federal National Mortgage Assn.	6	2/1/53	520,243	535,875	0.026%
Federal National Mortgage Assn.	6	3/1/33	26,899	27,863	0.001%
Federal National Mortgage Assn.	5	3/1/34	12,339	12,537	0.001%
Federal National Mortgage Assn.	3	3/1/35	112,158	106,693	0.005%

Federal National Mortgage Assn.	5	3/1/36	7,023	7,137	0.000%
Federal National Mortgage Assn.	5.5	3/1/36	9,171	9,445	0.000%
Federal National Mortgage Assn.	6	3/1/37	14,509	15,156	0.001%
Federal National Mortgage Assn.	2	3/1/37	860,019	770,767	0.038%
Federal National Mortgage Assn.	4.5	3/1/41	66,434	66,349	0.003%
Federal National Mortgage Assn.	2	3/1/42	471,252	402,229	0.020%
Federal National Mortgage Assn.	2.5	3/1/42	383,995	341,434	0.017%
Federal National Mortgage Assn.	3.5	3/1/44	56,276	52,985	0.003%
Federal National Mortgage Assn.	3	3/1/44	282,810	259,949	0.013%
Federal National Mortgage Assn.	4	3/1/46	42,375	41,247	0.002%
Federal National Mortgage Assn.	4	3/1/49	160,616	154,545	0.008%
Federal National Mortgage Assn.	5	3/1/49	59,357	59,698	0.003%
Federal National Mortgage Assn.	3	3/1/50	210,118	188,043	0.009%
Federal National Mortgage Assn.	3	3/1/50	380,199	342,338	0.017%
Federal National Mortgage Assn.	2	3/1/51	1,244,038	1,021,381	0.050%
Federal National Mortgage Assn.	2	3/1/52	241,885	200,469	0.010%
Federal National Mortgage Assn.	2	3/1/52	883,839	722,235	0.035%
Federal National Mortgage Assn.	2.5	3/1/52	491,884	418,597	0.020%
Federal National Mortgage Assn.	2	3/1/52	185,982	153,811	0.008%
Federal National Mortgage Assn.	2.5	3/1/52	58,133	50,145	0.002%
Federal National Mortgage Assn.	2.5	3/1/52	158,103	135,363	0.007%
Federal National Mortgage Assn.	2	3/1/52	3,497,385	2,858,469	0.140%
Federal National Mortgage Assn.	5.5	3/1/53	176,924	177,639	0.009%
Federal National Mortgage Assn.	7	4/1/32	982	1,013	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	6,127	6,310	0.000%
Federal National Mortgage Assn.	5	4/1/35	6,198	6,298	0.000%
Federal National Mortgage Assn.	5	4/1/35	5,132	5,215	0.000%
Federal National Mortgage Assn.	6	4/1/36	130	135	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	65,549	56,967	0.003%
Federal National Mortgage Assn.	1.5	4/1/37	705,713	613,338	0.030%
Federal National Mortgage Assn.	6	4/1/40	20,089	20,968	0.001%
Federal National Mortgage Assn.	4.5	4/1/42	47,476	47,414	0.002%
Federal National Mortgage Assn.	2	4/1/42	679,056	579,716	0.028%
Federal National Mortgage Assn.	3	4/1/43	246,354	226,726	0.011%
Federal National Mortgage Assn.	3.5	4/1/43	11,713	11,033	0.001%
Federal National Mortgage Assn.	3.5	4/1/43	14,527	13,653	0.001%
Federal National Mortgage Assn.	3	4/1/43	73,730	67,545	0.003%
Federal National Mortgage Assn.	3.5	4/1/43	57,485	54,122	0.003%
Federal National Mortgage Assn.	4	4/1/44	113,951	110,843	0.005%
Federal National Mortgage Assn.	3.5	4/1/45	64,116	59,839	0.003%
Federal National Mortgage Assn.	3	4/1/47	127,221	114,727	0.006%
Federal National Mortgage Assn.	3	4/1/50	4,893	4,384	0.000%
Federal National Mortgage Assn.	2	4/1/51	236,933	194,167	0.010%
Federal National Mortgage Assn.	3	4/1/51	427,573	382,718	0.019%
Federal National Mortgage Assn.	2	4/1/51	350,962	288,146	0.014%
Federal National Mortgage Assn.	2	4/1/52	185,818	152,884	0.007%
Federal National Mortgage Assn.	2	4/1/52	158,380	129,462	0.006%
Federal National Mortgage Assn.	3	4/1/52	288,616	255,393	0.012%
Federal National Mortgage Assn.	2	4/1/52	256,633	209,807	0.010%
Federal National Mortgage Assn.	2.5	4/1/52	434,198	369,538	0.018%
Federal National Mortgage Assn.	3	5/1/31	69,522	66,809	0.003%
Federal National Mortgage Assn.	3.5	5/1/35	89,355	86,601	0.004%
Federal National Mortgage Assn.	2	5/1/36	206,587	185,607	0.009%
Federal National Mortgage Assn.	6	5/1/36	9,051	9,455	0.000%
Federal National Mortgage Assn.	2	5/1/37	36,030	32,290	0.002%
Federal National Mortgage Assn.	1.5	5/1/37	215,864	187,463	0.009%
Federal National Mortgage Assn.	6	5/1/37	688	719	0.000%
Federal National Mortgage Assn.	1.5	5/1/37	130,652	113,476	0.006%
Federal National Mortgage Assn.	5.5	5/1/39	20,584	21,198	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	13,787	14,554	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	12,343	12,898	0.001%
Federal National Mortgage Assn.	5	5/1/40	13,914	14,136	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	78,382	78,133	0.004%
Federal National Mortgage Assn.	3	5/1/42	129,875	120,967	0.006%
Federal National Mortgage Assn.	6	5/1/42	17,848	18,630	0.001%
Federal National Mortgage Assn.	4	5/1/42	118,553	115,591	0.006%
Federal National Mortgage Assn.	5	5/1/42	14,539	14,767	0.001%
Federal National Mortgage Assn.	3.5	5/1/42	170,255	161,178	0.008%
Federal National Mortgage Assn.	3	5/1/43	37,676	34,628	0.002%
Federal National Mortgage Assn.	3.5	5/1/46	56,155	52,755	0.003%
Federal National Mortgage Assn.	4.5	5/1/47	95,612	95,489	0.005%
Federal National Mortgage Assn.	4.5	5/1/48	38,740	38,331	0.002%

Federal National Mortgage Assn.	4.5	5/1/50	33,033	32,393	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	38,317	37,542	0.002%
Federal National Mortgage Assn.	2	5/1/51	341,717	280,203	0.014%
Federal National Mortgage Assn.	2	5/1/51	620,312	507,111	0.025%
Federal National Mortgage Assn.	2.5	5/1/51	234,425	200,361	0.010%
Federal National Mortgage Assn.	2	5/1/51	1,155,085	947,393	0.046%
Federal National Mortgage Assn.	2.5	5/1/51	494,700	421,996	0.021%
Federal National Mortgage Assn.	2.5	5/1/52	2,265,625	1,927,934	0.094%
Federal National Mortgage Assn.	2	5/1/52	58,856	48,721	0.002%
Federal National Mortgage Assn.	5	5/1/53	75,925	75,149	0.004%
Federal National Mortgage Assn.	3	6/1/33	801	766	0.000%
Federal National Mortgage Assn.	5	6/1/35	10,440	10,609	0.001%
Federal National Mortgage Assn.	5	6/1/35	3,016	2,991	0.000%
Federal National Mortgage Assn.	5	6/1/35	16,218	16,480	0.001%
Federal National Mortgage Assn.	6	6/1/36	221	231	0.000%
Federal National Mortgage Assn.	2.5	6/1/37	793,843	730,780	0.036%
Federal National Mortgage Assn.	1.5	6/1/37	223,023	193,826	0.009%
Federal National Mortgage Assn.	6.5	6/1/39	4,396	4,565	0.000%
Federal National Mortgage Assn.	3	6/1/41	100,263	94,293	0.005%
Federal National Mortgage Assn.	5	6/1/41	5,464	5,552	0.000%
Federal National Mortgage Assn.	3	6/1/42	247,713	226,059	0.011%
Federal National Mortgage Assn.	3.5	6/1/42	21,195	19,912	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	42,374	39,808	0.002%
Federal National Mortgage Assn.	3	6/1/42	50,444	46,039	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	33,762	31,829	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	9,942	9,365	0.000%
Federal National Mortgage Assn.	4	6/1/45	273,133	259,446	0.013%
Federal National Mortgage Assn.	3.5	6/1/47	189,404	176,754	0.009%
Federal National Mortgage Assn.	3	6/1/47	73,266	66,701	0.003%
Federal National Mortgage Assn.	4	6/1/48	78,330	75,130	0.004%
Federal National Mortgage Assn.	2.5	6/1/51	202,712	172,636	0.008%
Federal National Mortgage Assn.	2.5	6/1/51	72,685	62,985	0.003%
Federal National Mortgage Assn.	2.5	6/1/51	97,238	84,314	0.004%
Federal National Mortgage Assn.	3	6/1/52	1,107,486	979,804	0.048%
Federal National Mortgage Assn.	3.5	6/1/52	197,162	180,830	0.009%
Federal National Mortgage Assn.	6.5	7/1/32	21,798	22,802	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	23,163	24,222	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	5,057	5,245	0.000%
Federal National Mortgage Assn.	5	7/1/33	7,296	7,413	0.000%
Federal National Mortgage Assn.	4	7/1/35	129,012	127,765	0.006%
Federal National Mortgage Assn.	6.5	7/1/36	47,363	49,398	0.002%
Federal National Mortgage Assn.	5.5	7/1/36	32,764	33,741	0.002%
Federal National Mortgage Assn.	5	7/1/37	1,398	1,421	0.000%
Federal National Mortgage Assn.	4.5	7/1/39	6,378	6,368	0.000%
Federal National Mortgage Assn.	3	7/1/42	116,917	106,660	0.005%
Federal National Mortgage Assn.	5	7/1/42	34,133	34,686	0.002%
Federal National Mortgage Assn.	3.5	7/1/42	24,851	23,326	0.001%
Federal National Mortgage Assn.	3	7/1/42	304,269	277,511	0.014%
Federal National Mortgage Assn.	3.5	7/1/43	86,869	81,930	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	23,475	22,054	0.001%
Federal National Mortgage Assn.	3	7/1/43	11,148	10,246	0.001%
Federal National Mortgage Assn.	5	7/1/47	132,037	133,933	0.007%
Federal National Mortgage Assn.	3.5	7/1/47	34,065	32,257	0.002%
Federal National Mortgage Assn.	4.5	7/1/48	273,981	270,186	0.013%
Federal National Mortgage Assn.	2.5	7/1/50	100,964	86,608	0.004%
Federal National Mortgage Assn.	2	7/1/50	38,647	31,750	0.002%
Federal National Mortgage Assn.	3.5	7/1/50	90,536	84,468	0.004%
Federal National Mortgage Assn.	2.5	7/1/51	410,977	349,966	0.017%
Federal National Mortgage Assn.	4.5	7/1/52	113,442	110,000	0.005%
Federal National Mortgage Assn.	5	7/1/53	106,383	105,246	0.005%
Federal National Mortgage Assn.	3	8/1/27	15,112	14,692	0.001%
Federal National Mortgage Assn.	7	8/1/31	1,596	1,647	0.000%
Federal National Mortgage Assn.	5	8/1/34	9,481	9,634	0.000%
Federal National Mortgage Assn.	5	8/1/35	63,285	64,307	0.003%
Federal National Mortgage Assn.	2	8/1/36	149,222	134,611	0.007%
Federal National Mortgage Assn.	6.12	8/1/36	12,092	12,027	0.001%
Federal National Mortgage Assn.	6.5	8/1/36	156	161	0.000%
Federal National Mortgage Assn.	4	8/1/37	244,288	240,439	0.012%
Federal National Mortgage Assn.	2	8/1/37	1,150,545	1,031,142	0.050%
Federal National Mortgage Assn.	5.5	8/1/37	5,292	5,449	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,991	2,050	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	6,142	6,422	0.000%

Federal National Mortgage Assn.	5.5	8/1/37	5,582	5,748	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	11,761	12,379	0.001%
Federal National Mortgage Assn.	6	8/1/38	20,003	20,865	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	9,550	9,533	0.000%
Federal National Mortgage Assn.	3	8/1/42	98,480	89,780	0.004%
Federal National Mortgage Assn.	4	8/1/42	61,648	60,248	0.003%
Federal National Mortgage Assn.	2	8/1/42	99,438	84,861	0.004%
Federal National Mortgage Assn.	3.5	8/1/42	53,527	50,286	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	15,263	14,370	0.001%
Federal National Mortgage Assn.	3	8/1/43	52,905	47,838	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	21,086	19,683	0.001%
Federal National Mortgage Assn.	5	8/1/45	6,088	6,187	0.000%
Federal National Mortgage Assn.	3.5	8/1/47	79,643	74,665	0.004%
Federal National Mortgage Assn.	4	8/1/47	35,422	34,145	0.002%
Federal National Mortgage Assn.	4.5	8/1/48	20,587	20,269	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	70,165	65,304	0.003%
Federal National Mortgage Assn.	3	8/1/49	86,201	78,227	0.004%
Federal National Mortgage Assn.	2	8/1/50	165,122	135,969	0.007%
Federal National Mortgage Assn.	2.5	8/1/51	912,383	777,490	0.038%
Federal National Mortgage Assn.	2.5	8/1/51	51,458	43,823	0.002%
Federal National Mortgage Assn.	2.5	8/1/51	177,866	152,178	0.007%
Federal National Mortgage Assn.	2.5	8/1/51	511,242	437,710	0.021%
Federal National Mortgage Assn.	5	8/1/52	68,741	68,095	0.003%
Federal National Mortgage Assn.	4.5	8/1/52	303,915	294,694	0.014%
Federal National Mortgage Assn.	5.5	8/1/53	707,380	710,731	0.035%
Federal National Mortgage Assn.	7	9/1/30	89	92	0.000%
Federal National Mortgage Assn.	5	9/1/35	25,403	25,813	0.001%
Federal National Mortgage Assn.	3.5	9/1/35	183,420	177,875	0.009%
Federal National Mortgage Assn.	2	9/1/36	212,969	191,983	0.009%
Federal National Mortgage Assn.	2	9/1/36	212,246	191,563	0.009%
Federal National Mortgage Assn.	4.5	9/1/37	27,719	27,598	0.001%
Federal National Mortgage Assn.	6.5	9/1/37	2,236	2,358	0.000%
Federal National Mortgage Assn.	6	9/1/38	39,998	41,781	0.002%
Federal National Mortgage Assn.	5.5	9/1/38	32,865	33,845	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	13,715	13,690	0.001%
Federal National Mortgage Assn.	6	9/1/39	14,293	14,920	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	4,811	4,783	0.000%
Federal National Mortgage Assn.	4	9/1/41	67,523	65,808	0.003%
Federal National Mortgage Assn.	5.5	9/1/41	58,139	59,871	0.003%
Federal National Mortgage Assn.	4.5	9/1/42	28,412	28,366	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	81,004	76,099	0.004%
Federal National Mortgage Assn.	3	9/1/43	57,007	52,345	0.003%
Federal National Mortgage Assn.	3.5	9/1/43	111,231	105,161	0.005%
Federal National Mortgage Assn.	4	9/1/45	11,525	11,047	0.001%
Federal National Mortgage Assn.	4	9/1/45	239,467	233,137	0.011%
Federal National Mortgage Assn.	4	9/1/46	10,842	10,339	0.001%
Federal National Mortgage Assn.	3	9/1/46	363,071	333,722	0.016%
Federal National Mortgage Assn.	4	9/1/47	137,248	131,955	0.006%
Federal National Mortgage Assn.	3	9/1/49	99,400	90,201	0.004%
Federal National Mortgage Assn.	3	9/1/49	530,795	478,479	0.023%
Federal National Mortgage Assn.	4.5	9/1/49	269,487	265,615	0.013%
Federal National Mortgage Assn.	2.5	9/1/50	926,673	801,809	0.039%
Federal National Mortgage Assn.	2	9/1/50	191,836	157,799	0.008%
Federal National Mortgage Assn.	4	9/1/52	146,942	138,979	0.007%
Federal National Mortgage Assn.	3.5	9/1/52	4,114	3,773	0.000%
Federal National Mortgage Assn.	2	9/1/52	206,002	168,378	0.008%
Federal National Mortgage Assn.	5	9/1/52	70,079	69,356	0.003%
Federal National Mortgage Assn.	5	9/1/53	211,065	208,809	0.010%
Federal National Mortgage Assn.	6	9/1/53	177,501	180,228	0.009%
Federal Signal			12,780	980,737	0.048%
Fifth Third Bancorp	2.38	1/28/25	65,000	62,879	0.003%
Fifth Third Bancorp	3.95	3/14/28	75,000	71,990	0.004%
Fifth Third Bancorp	2.55	5/5/27	40,000	36,806	0.002%
Fifth Third Bancorp	6.34	7/27/29	170,000	176,377	0.009%
First American Financial			9,134	588,595	0.029%
First Bancshares			10,327	302,891	0.015%
FirstEnergy			11,980	439,187	0.021%
FirstService			6,865	1,112,748	0.054%
Fiserv	4.2	10/1/28	60,000	58,689	0.003%
Fiserv			40,593	5,392,374	0.264%
Five9			6,939	546,030	0.027%
Five Below			1,886	402,020	0.020%

Five Star Bancorp			7,287	190,774	0.009%
Flagship Communities REIT			8,582	136,883	0.007%
Flagstar Mortgage Trust 2020-1NV	6	3/25/50	109,432	102,363	0.005%
Flagstar Mortgage Trust 2021-3INV	2.5	6/25/51	324,084	258,507	0.013%
FleetCor Technologies			3,235	914,243	0.045%
Floor & decor Holdings			1,433	159,865	0.008%
FNMA 30 YR TBA JAN	5.5	1/1/33	395,000	396,666	0.019%
FNMA 30 YR TBA JAN	6	1/1/33	320,000	324,900	0.016%
FNMA 30 YR TBA JAN	5	1/1/34	760,000	751,866	0.037%
Ford Credit Auto Lease Trust 2023	5.54	12/15/26	700,000	695,424	0.034%
Ford Credit Auto Owner Trust 2022	5.22	3/15/30	145,000	144,393	0.007%
Ford Credit Auto Owner Trust 2023-REV1	4.85	8/15/35	680,000	681,971	0.033%
Ford Motor Credit	6.8	11/7/28	200,000	208,765	0.010%
Ford Motor Credit	7.12	11/7/33	200,000	215,614	0.011%
Fortinet			2,561	149,895	0.007%
Franco-Nevada			6,998	775,448	0.038%
Freddie Mac REMICS	4.5	5/25/50	169,382	32,696	0.002%
Freddie Mac Stacr Remic Trust 2023-Hqa3	7.19	11/25/43	124,024	124,909	0.006%
Freddie Mac Structured Agency Credit Risk debt Notes	7.64	8/25/33	162,957	164,488	0.008%
Freeport-McMoRan	5.45	3/15/43	180,000	174,600	0.009%
Freeport-McMoRan	4.38	8/1/28	61,000	58,636	0.003%
Freeport-McMoRan	5	9/1/27	3,000	2,970	0.000%
Freeport-McMoRan			50,684	2,157,618	0.106%
Fresenius			43,313	1,342,510	0.066%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	76,032	68,652	0.003%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	25,795	23,380	0.001%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	19,023	17,544	0.001%
GE			37,065	4,730,606	0.231%
GE HealthCare Technologies			27,776	2,147,640	0.105%
General Dynamics			20,694	5,373,611	0.263%
General Motors Financial	4	10/6/26	60,000	58,287	0.003%
General Motors Financial	5.8	6/23/28	60,000	61,349	0.003%
Genmab			2,943	938,384	0.046%
Georgia Power	4.95	5/17/33	330,000	333,761	0.016%
GLP Capital LP / GLP Financing II	3.35	9/1/24	100,000	98,279	0.005%
Goldman Sachs	3.5	11/16/26	145,000	139,698	0.007%
Goldman Sachs	3.62	3/15/28	390,000	373,973	0.018%
Goldman Sachs	3.69	6/5/28	125,000	119,031	0.006%
Goldman Sachs	4.48	8/23/28	395,000	387,815	0.019%
Goldman Sachs	1.54	9/10/27	410,000	371,853	0.018%
Goldman Sachs			13,422	5,177,805	0.253%
Government National Mortgage Assn.	5	10/15/39	8,188	8,212	0.000%
Government National Mortgage Assn.	8	10/20/25	50	50	0.000%
Government National Mortgage Assn.	5.5	10/20/32	3,299	3,423	0.000%
Government National Mortgage Assn.	5	10/20/39	59,209	60,178	0.003%
Government National Mortgage Assn.	4.5	10/20/40	22,801	22,805	0.001%
Government National Mortgage Assn.	5	10/20/40	37,405	38,098	0.002%
Government National Mortgage Assn.	3.5	10/20/44	13,473	12,675	0.001%
Government National Mortgage Assn.	3.5	10/20/45	100,503	94,773	0.005%
Government National Mortgage Assn.	3	10/20/46	56,525	51,913	0.003%
Government National Mortgage Assn.	5	10/20/47	8,805	8,914	0.000%
Government National Mortgage Assn.	5.5	10/20/48	5,538	5,674	0.000%
Government National Mortgage Assn.	3	10/20/49	63,719	56,704	0.003%
Government National Mortgage Assn.	3.5	10/20/49	30,517	28,489	0.001%
Government National Mortgage Assn.	4	10/20/50	376,579	363,053	0.018%
Government National Mortgage Assn.	2.5	10/20/51	1,382,682	1,209,114	0.059%
Government National Mortgage Assn.	3	10/20/51	699,075	633,202	0.031%
Government National Mortgage Assn.	4	10/20/52	1,091,259	1,041,236	0.051%
Government National Mortgage Assn.	4.5	10/20/52	832,013	812,103	0.040%
Government National Mortgage Assn.	4.5	11/20/39	8,911	8,921	0.000%
Government National Mortgage Assn.	5	11/20/39	34,905	35,552	0.002%
Government National Mortgage Assn.	4.5	11/20/41	110,664	110,686	0.005%
Government National Mortgage Assn.	3.5	11/20/42	2,496	2,335	0.000%
Government National Mortgage Assn.	4	11/20/42	5,555	5,445	0.000%
Government National Mortgage Assn.	3	11/20/46	68,041	62,450	0.003%
Government National Mortgage Assn.	4	11/20/47	29,661	28,632	0.001%
Government National Mortgage Assn.	5	11/20/47	42,898	43,255	0.002%
Government National Mortgage Assn.	5.5	11/20/48	27,413	28,093	0.001%
Government National Mortgage Assn.	2.5	11/20/51	416,602	364,275	0.018%
Government National Mortgage Assn.	5.5	1/1/33	1,395,000	1,405,030	0.069%
Government National Mortgage Assn.	6	1/1/33	725,000	737,149	0.036%
Government National Mortgage Assn.	6.5	1/1/34	425,000	435,044	0.021%

Government National Mortgage Assn.	5	1/1/36	640,000	635,501	0.031%
Government National Mortgage Assn.	7.5	1/15/30	2,458	2,471	0.000%
Government National Mortgage Assn.	5.5	1/20/36	52,238	54,400	0.003%
Government National Mortgage Assn.	1.5	1/20/37	63,688	55,005	0.003%
Government National Mortgage Assn.	4.5	1/20/41	92,135	92,154	0.005%
Government National Mortgage Assn.	4.5	1/20/47	11,908	11,914	0.001%
Government National Mortgage Assn.	3.5	1/20/47	104,247	98,308	0.005%
Government National Mortgage Assn.	5	1/20/48	78,417	79,059	0.004%
Government National Mortgage Assn.	5.5	1/20/49	21,454	21,860	0.001%
Government National Mortgage Assn.	4.5	1/20/49	33,598	33,192	0.002%
Government National Mortgage Assn.	3	1/20/50	42,838	38,228	0.002%
Government National Mortgage Assn.	2	1/20/52	290,684	245,926	0.012%
Government National Mortgage Assn.	5	12/15/39	18,388	18,574	0.001%
Government National Mortgage Assn.	1.5	12/20/36	48,965	42,299	0.002%
Government National Mortgage Assn.	6	12/20/37	509	538	0.000%
Government National Mortgage Assn.	6	12/20/38	127,155	134,282	0.007%
Government National Mortgage Assn.	3.5	12/20/44	104,848	99,365	0.005%
Government National Mortgage Assn.	3.5	12/20/45	77,211	72,804	0.004%
Government National Mortgage Assn.	3.5	12/20/47	202,153	190,651	0.009%
Government National Mortgage Assn.	5	12/20/47	43,061	43,421	0.002%
Government National Mortgage Assn.	3.5	12/20/47	8,897	8,363	0.000%
Government National Mortgage Assn.	5.5	12/20/48	77,295	79,190	0.004%
Government National Mortgage Assn.	2.5	12/20/51	977,920	855,152	0.042%
Government National Mortgage Assn.	6.5	2/15/29	1,011	1,036	0.000%
Government National Mortgage Assn.	5	2/15/40	23,673	23,895	0.001%
Government National Mortgage Assn.	5	2/15/40	23,673	23,895	0.001%
Government National Mortgage Assn.	3.5	2/15/45	27,363	25,845	0.001%
Government National Mortgage Assn.	5.5	2/20/35	4,387	4,537	0.000%
Government National Mortgage Assn.	1.5	2/20/37	123,528	106,686	0.005%
Government National Mortgage Assn.	4	2/20/41	6,570	6,439	0.000%
Government National Mortgage Assn.	3.5	2/20/43	366,119	347,703	0.017%
Government National Mortgage Assn.	4	2/20/44	147,506	144,487	0.007%
Government National Mortgage Assn.	3	2/20/45	48,502	44,519	0.002%
Government National Mortgage Assn.	3.5	2/20/45	36,793	34,603	0.002%
Government National Mortgage Assn.	3.5	2/20/48	149,890	141,002	0.007%
Government National Mortgage Assn.	3.5	2/20/48	336,132	315,498	0.015%
Government National Mortgage Assn.	5.5	3/20/34	2,711	2,822	0.000%
Government National Mortgage Assn.	4.5	3/20/41	103,699	103,720	0.005%
Government National Mortgage Assn.	5	3/20/41	7,026	7,156	0.000%
Government National Mortgage Assn.	3.5	3/20/43	52,023	49,411	0.002%
Government National Mortgage Assn.	3.5	3/20/43	93,406	87,352	0.004%
Government National Mortgage Assn.	4.5	3/20/48	24,512	24,264	0.001%
Government National Mortgage Assn.	5.5	3/20/48	26,205	27,033	0.001%
Government National Mortgage Assn.	5.5	3/20/49	27,145	27,785	0.001%
Government National Mortgage Assn.	2	3/20/51	354,673	300,347	0.015%
Government National Mortgage Assn.	2	3/20/52	451,427	381,916	0.019%
Government National Mortgage Assn.	2.5	3/20/52	493,454	431,352	0.021%
Government National Mortgage Assn.	6	4/15/36	319	331	0.000%
Government National Mortgage Assn.	4	4/20/47	81,439	78,523	0.004%
Government National Mortgage Assn.	5.5	4/20/48	20,166	20,799	0.001%
Government National Mortgage Assn.	4.5	4/20/53	190,927	186,250	0.009%
Government National Mortgage Assn.	4.5	5/20/40	48,062	48,091	0.002%
Government National Mortgage Assn.	5	5/20/40	21,570	21,957	0.001%
Government National Mortgage Assn.	3	5/20/45	275,890	254,236	0.012%
Government National Mortgage Assn.	3	5/20/46	45,502	41,846	0.002%
Government National Mortgage Assn.	3.5	5/20/46	88,299	83,251	0.004%
Government National Mortgage Assn.	3	5/20/46	9,713	8,851	0.000%
Government National Mortgage Assn.	4	5/20/47	104,939	101,431	0.005%
Government National Mortgage Assn.	5.5	5/20/48	77,969	80,048	0.004%
Government National Mortgage Assn.	5	5/20/48	8,958	8,981	0.000%
Government National Mortgage Assn.	5	6/15/40	7,792	7,842	0.000%
Government National Mortgage Assn.	3.5	6/20/43	47,183	44,830	0.002%
Government National Mortgage Assn.	5.5	6/20/44	56,750	59,086	0.003%
Government National Mortgage Assn.	3	6/20/45	208,313	191,933	0.009%
Government National Mortgage Assn.	3.5	6/20/46	40,701	38,368	0.002%
Government National Mortgage Assn.	3	6/20/46	59,933	54,504	0.003%
Government National Mortgage Assn.	5	6/20/47	28,271	28,508	0.001%
Government National Mortgage Assn.	4.5	6/20/48	89	88	0.000%
Government National Mortgage Assn.	5	6/20/48	144,042	144,978	0.007%
Government National Mortgage Assn.	5	6/20/48	30,282	30,358	0.001%
Government National Mortgage Assn.	3	6/20/52	544,630	492,931	0.024%
Government National Mortgage Assn.	3	7/15/43	24,316	22,187	0.001%

Government National Mortgage Assn.	5	7/20/39	10,222	10,411	0.001%
Government National Mortgage Assn.	4	7/20/42	80,088	78,499	0.004%
Government National Mortgage Assn.	3	7/20/46	26,219	24,097	0.001%
Government National Mortgage Assn.	3.5	7/20/46	17,255	16,265	0.001%
Government National Mortgage Assn.	3	7/20/46	276,619	254,164	0.012%
Government National Mortgage Assn.	3	7/20/46	23,884	21,776	0.001%
Government National Mortgage Assn.	3	7/20/46	17,488	15,941	0.001%
Government National Mortgage Assn.	5	7/20/47	17,850	17,999	0.001%
Government National Mortgage Assn.	3.5	7/20/47	42,154	39,730	0.002%
Government National Mortgage Assn.	3.5	7/20/47	33,832	31,966	0.002%
Government National Mortgage Assn.	3	7/20/50	200,831	175,743	0.009%
Government National Mortgage Assn.	2	7/20/51	1,221,009	1,033,963	0.051%
Government National Mortgage Assn.	3	7/20/51	600,546	544,312	0.027%
Government National Mortgage Assn.	3.5	7/20/52	64,506	60,033	0.003%
Government National Mortgage Assn.	8	8/15/24	5	5	0.000%
Government National Mortgage Assn.	6	8/20/34	43,119	45,535	0.002%
Government National Mortgage Assn.	5	8/20/40	34,786	35,324	0.002%
Government National Mortgage Assn.	5	8/20/41	43,289	44,092	0.002%
Government National Mortgage Assn.	4	8/20/42	39,917	39,125	0.002%
Government National Mortgage Assn.	3	8/20/46	21,371	19,475	0.001%
Government National Mortgage Assn.	3	8/20/46	34,766	31,698	0.002%
Government National Mortgage Assn.	3	8/20/46	35,109	32,014	0.002%
Government National Mortgage Assn.	4.5	8/20/48	20,801	20,555	0.001%
Government National Mortgage Assn.	2.5	8/20/50	218,192	191,330	0.009%
Government National Mortgage Assn.	2	8/20/51	1,997,758	1,691,732	0.083%
Government National Mortgage Assn.	2.5	8/20/51	235,258	205,730	0.010%
Government National Mortgage Assn.	4	8/20/52	59,581	56,867	0.003%
Government National Mortgage Assn.	5	9/15/39	11,307	11,480	0.001%
Government National Mortgage Assn.	3	9/15/42	5,133	4,683	0.000%
Government National Mortgage Assn.	3	9/15/42	114,247	104,258	0.005%
Government National Mortgage Assn.	4.5	9/15/45	39,024	38,778	0.002%
Government National Mortgage Assn.	7	9/20/27	469	482	0.000%
Government National Mortgage Assn.	5.5	9/20/34	1,122	1,137	0.000%
Government National Mortgage Assn.	1.5	9/20/36	103,215	89,160	0.004%
Government National Mortgage Assn.	4.5	9/20/40	65,736	65,709	0.003%
Government National Mortgage Assn.	4	9/20/42	6,479	6,350	0.000%
Government National Mortgage Assn.	3.5	9/20/46	61,358	57,733	0.003%
Government National Mortgage Assn.	4.5	9/20/46	41,932	41,176	0.002%
Government National Mortgage Assn.	3	9/20/46	16,367	14,915	0.001%
Government National Mortgage Assn.	3	9/20/46	19,542	17,818	0.001%
Government National Mortgage Assn.	3.5	9/20/47	14,769	13,908	0.001%
Government National Mortgage Assn.	3.5	9/20/47	34,458	32,350	0.002%
Government National Mortgage Assn.	5.5	9/20/48	230	236	0.000%
Government National Mortgage Assn.	4	9/20/48	56,459	54,641	0.003%
Government National Mortgage Assn.	3	9/20/49	9,496	8,533	0.000%
Government National Mortgage Assn.	4.5	9/20/49	59,753	58,366	0.003%
Government National Mortgage Assn.	2.5	9/20/51	270,507	236,563	0.012%
Government National Mortgage Association	3.5	10/20/50	190,000	161,255	0.008%
Government National Mortgage Association	3	11/20/47	22,684	20,923	0.001%
Government National Mortgage Association	3	12/20/47	26,797	24,449	0.001%
Government National Mortgage Association	4	2/20/43	40,693	4,560	0.000%
Government National Mortgage Association	3.5	5/20/43	104,473	15,740	0.001%
Graco			6,014	521,775	0.026%
Great Portland Estates			111,003	592,941	0.029%
Great Wolf Trust 2019-WOLF	6.71	12/15/36	420,000	418,405	0.020%
Great Wolf Trust 2019-WOLF	7.31	12/15/36	335,000	332,244	0.016%
GSK, ADR			34,646	1,283,981	0.063%
GS Mortgage-Backed Securities Trust 2020-INV1	2.93	10/25/50	168,489	146,026	0.007%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	294,786	235,138	0.012%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	300,587	239,765	0.012%
GS Mortgage-Backed Securities Trust 2022-GR2	4.46	7/25/44	5,928	5,857	0.000%
Guardant Health			6,392	172,904	0.008%
Halliburton			157,565	5,695,975	0.279%
Hamamatsu Photonics KK			24,600	1,009,283	0.049%
Hanover Insurance Group			4,765	578,566	0.028%
HarborOne Bancorp			5,389	64,560	0.003%
Hardee s Funding	4.96	6/20/48	487,963	467,307	0.023%
Hardee s Funding	2.87	6/20/51	195,000	161,046	0.008%
Hartford Financial Services			13,530	1,087,541	0.053%
Hasbro	3.55	11/19/26	69,000	65,409	0.003%
Haynes International			7,729	440,939	0.022%
H.B. Fuller			3,823	311,230	0.015%

HCA	5.88	2/15/26	120,000	121,050	0.006%
HCA	4.5	2/15/27	60,000	59,250	0.003%
HCA	3.13	3/15/27	165,000	156,271	0.008%
HCA	3.38	3/15/29	65,000	59,922	0.003%
HCA	2.38	7/15/31	140,000	115,683	0.006%
HCA	5.38	9/1/26	130,000	130,325	0.006%
HCA	3.5	9/1/30	278,000	251,938	0.012%
HCA Healthcare			7,179	1,943,212	0.095%
HDFC Bank			77,505	1,586,437	0.078%
Healthcare Realty Holdings	3.63	1/15/28	440,000	406,533	0.020%
Healthcare Realty Holdings	2.05	3/15/31	150,000	116,886	0.006%
Healthcare Realty Trust, REIT			12,600	217,098	0.011%
Heineken			21,344	2,168,539	0.106%
Helios Technologies			6,561	297,541	0.015%
Heritage Commerce			17,636	174,949	0.009%
HilleVax			4,620	74,151	0.004%
Hilton Worldwide Holdings			15,037	2,738,087	0.134%
Home Bancshares			12,583	318,727	0.016%
Home Depot			3,660	1,268,373	0.062%
Honda Motor			54,500	562,179	0.028%
Honeywell International			16,687	3,499,431	0.171%
HPEFS Equipment Trust	2.4	11/20/29	260,000	247,932	0.012%
HPEFS Equipment Trust	1.96	5/21/29	140,000	135,599	0.007%
HPEFS Equipment Trust 2023-2	6.25	1/21/31	100,000	101,491	0.005%
HPEFS Equipment Trust 2023-2	6.48	1/21/31	100,000	101,824	0.005%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	100,000	102,522	0.005%
HPS Loan Management 2021-16	6.81	1/23/35	250,000	249,250	0.012%
HSBC Holdings	7.4	11/13/34	320,000	351,319	0.017%
HSBC Holdings	2.1	6/4/26	215,000	204,213	0.010%
HSBC Holdings	4.76	6/9/28	480,000	472,763	0.023%
HSBC Holdings	5.21	8/11/28	335,000	333,599	0.016%
Humana	5.95	3/15/34	175,000	187,061	0.009%
Humana	4.88	4/1/30	310,000	310,568	0.015%
Humana			5,035	2,305,073	0.113%
Huntington National Bank	5.7	11/18/25	250,000	247,504	0.012%
Hyundai Capital America	6.5	1/16/29	60,000	63,206	0.003%
Hyundai Capital America	5.5	3/30/26	100,000	100,293	0.005%
Icosavax			9,477	149,358	0.007%
ICU Medical			2,318	231,197	0.011%
IdaCorp			6,317	621,087	0.030%
IDEX			14,862	3,226,689	0.158%
IGO			145,741	898,220	0.044%
Immatics			8,954	94,286	0.005%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	130,096	103,565	0.005%
Independence Realty Trust, REIT			25,079	383,709	0.019%
Indiana Michigan Power	5.63	4/1/53	30,000	31,719	0.002%
Ingersoll-Rand			18,444	1,426,459	0.070%
Ing Groep	6.11	9/11/34	200,000	209,779	0.010%
ING Groep			220,557	3,307,152	0.162%
Insmed			18,373	569,379	0.028%
Installed Building Products			1,704	311,525	0.015%
Intel			35,200	1,768,800	0.087%
Intercontinental Exchange	4.35	6/15/29	350,000	348,867	0.017%
Intercontinental Exchange	2.65	9/15/40	90,000	66,981	0.003%
Interpublic Group of	4.65	10/1/28	140,000	138,060	0.007%
Intesa Sanpaolo	7.2	11/28/33	375,000	400,491	0.020%
Intesa Sanpaolo			338,273	989,921	0.048%
Intuit	5.5	9/15/53	170,000	185,580	0.009%
Intuit			4,359	2,724,506	0.133%
Intuitive Surgical			10,122	3,414,758	0.167%
Ionis Pharmaceuticals			8,531	431,583	0.021%
IQVIA	6.25	2/1/29	190,000	198,313	0.010%
Jack in the Box			2,800	228,564	0.011%
John Bean Technologies			4,796	476,962	0.023%
Johnson & Johnson			19,572	3,067,715	0.150%
Johnson Matthey			44,561	963,763	0.047%
JPMorgan Chase	2.74	10/15/30	195,000	172,760	0.008%
JPMorgan Chase	6.25	10/23/34	245,000	265,525	0.013%
JPMorgan Chase	3.96	1/29/27	90,000	88,035	0.004%
JPMorgan Chase	1.58	4/22/27	1,340,000	1,237,017	0.061%
JPMorgan Chase	2.52	4/22/31	475,000	410,015	0.020%
JPMorgan Chase	2.96	5/13/31	260,000	227,750	0.011%

JPMorgan Chase	2.18	6/1/28	510,000	465,913	0.023%
JPMorgan Chase			68,594	11,667,839	0.571%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	145,000	127,288	0.006%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	76,816	67,683	0.003%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	66,458	58,394	0.003%
JP Morgan Mortgage Trust 2020-5	3.57	12/25/50	230,870	193,609	0.009%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	65,619	58,614	0.003%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	12,322	11,930	0.001%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	5,601	5,422	0.000%
JP Morgan Mortgage Trust 2020-LTV1	3.24	6/25/50	237,501	201,879	0.010%
Julius Baer			23,645	1,326,439	0.065%
Karuna therapeutics			2,742	867,870	0.042%
Kbc	5.8	1/19/29	640,000	651,165	0.032%
Kearny Financial Corp.			16,325	146,435	0.007%
Kenvue			271,716	5,850,045	0.286%
Kering			2,851	1,262,704	0.062%
Keurig Dr Pepper			11,026	367,386	0.018%
Kimbell Royalty Partners			13,047	196,357	0.010%
Kinder Morgan			95,042	1,676,541	0.082%
KIND Trust 2021-KIND	6.83	8/15/38	680,085	639,986	0.031%
Kingfisher			608,964	1,886,805	0.092%
Kion			20,661	881,799	0.043%
Kirin Holdings			47,900	701,262	0.034%
KLA			6,190	3,598,247	0.176%
Kohl's			7,549	216,505	0.011%
Koninklijke Philips			67,200	1,572,630	0.077%
Kraft Heinz			67,449	2,494,264	0.122%
KT			43,025	1,147,201	0.056%
Kubota Credit Owner Trust 2023-1	5.07	2/15/29	50,000	50,063	0.002%
Kymera therapeutics			3,062	77,959	0.004%
L3Harris Technologies			10,084	2,123,892	0.104%
Lam Research			3,298	2,583,191	0.126%
Landstar System			2,048	396,595	0.019%
Largan Precision			6,000	560,416	0.027%
Las Vegas Sands	3.5	8/18/26	170,000	161,407	0.008%
Lattice Semiconductor			12,273	846,714	0.041%
Leap Therapeutics			200	746	0.000%
Legalzoom.com			18,396	207,875	0.010%
Legrand			19,986	2,081,268	0.102%
Leonardo DRS			17,285	346,391	0.017%
Liberty Energy			28,389	514,976	0.025%
Liberty Media Corp-Liberty Live			12,016	449,278	0.022%
Linde			14,374	5,903,546	0.289%
Littelfuse			2,185	584,619	0.029%
Live Oak Bancshares			13,448	611,884	0.030%
Lloyds Banking Group			2,253,110	1,366,595	0.067%
LM Ericsson			271,835	1,710,707	0.084%
L'Oreal			4,988	2,486,522	0.122%
Lowe s	4.25	4/1/52	205,000	173,492	0.008%
Lowe s	5.63	4/15/53	120,000	125,928	0.006%
Lowe s	5.75	7/1/53	110,000	116,741	0.006%
LPL Financial Holdings			10,145	2,309,205	0.113%
LSEGA Financing	2	4/6/28	1,020,000	911,946	0.045%
LSEGA Financing	2.5	4/6/31	285,000	244,573	0.012%
LSEGA Financing	3.2	4/6/41	200,000	155,369	0.008%
lululemon athletica			2,343	1,197,952	0.059%
MACOM Technology Solutions Holdings			7,286	677,234	0.033%
Macquarie Group			10,217	1,278,982	0.063%
MacroGenics			15,905	153,006	0.007%
Madison Park Funding XXXIII	6.68	10/15/32	350,000	348,916	0.017%
Magna International			28,147	1,662,925	0.081%
Magnolia Oil & Gas			23,727	505,148	0.025%
Mandatum Holding Oy			46,918	210,330	0.010%
Manhattan Associates			1,752	377,241	0.018%
Marathon Oil	4.4	7/15/27	60,000	58,572	0.003%
Marel HF			25,415	88,159	0.004%
Marriott International Inc/MD	5	10/15/27	245,000	247,882	0.012%
Mars	4.75	4/20/33	310,000	310,743	0.015%
Marsh & McLennan	2.25	11/15/30	140,000	120,671	0.006%
Marsh & McLennan	5.7	9/15/53	375,000	405,932	0.020%
Marsh & McLennan			19,509	3,696,370	0.181%
Martin Marietta Materials			1,370	683,507	0.033%

Masimo			6,248	732,328	0.036%
MasterCard			14,059	5,996,304	0.293%
Mattel	5.88	12/15/27	300,000	295,500	0.014%
McDonald's			16,306	4,834,892	0.237%
Medtronic			15,912	1,310,831	0.064%
Melrose Industries			250,293	1,809,214	0.089%
Merck			55,716	6,074,158	0.297%
Meta Platforms	5.6	5/15/53	555,000	603,111	0.030%
Meta Platforms			36,617	12,960,953	0.634%
MetLife			77,181	5,103,980	0.250%
Metropolitan Life Global Funding I	5.15	3/28/33	180,000	182,495	0.009%
MGE Energy			3,639	263,136	0.013%
Micron Technology	6.75	11/1/29	160,000	172,400	0.008%
Micron Technology	4.19	2/15/27	90,000	88,200	0.004%
Micron Technology	5.33	2/6/29	180,000	183,375	0.009%
Micron Technology			60,267	5,143,186	0.252%
Microsoft			141,604	53,248,768	2.606%
Midamerican Energy	5.85	9/15/54	125,000	138,783	0.007%
MidOcean Credit CLO XI	7.1	10/18/33	295,000	294,257	0.014%
Mirion Technologies			61,028	625,537	0.031%
Mitsubishi Corporation			86,100	1,371,510	0.067%
Mitsubishi Electric			156,600	2,214,964	0.108%
Mitsubishi HC Capital			115,600	774,497	0.038%
Mitsubishi UFJ Financial			210,600	1,807,398	0.088%
Mitsui Fudosan			86,700	2,119,789	0.104%
Model N			5,900	158,887	0.008%
mo Fisher Scientific	5.2	1/31/34	140,000	145,973	0.007%
Molina Healthcare			9,806	3,543,006	0.173%
Moncler			23,967	1,475,632	0.072%
Mondelez International			108,381	7,850,036	0.384%
MongoDB			3,204	1,309,955	0.064%
Monolithic Power Systems			2,189	1,380,777	0.068%
Monro			11,256	330,251	0.016%
MoonLake Immunotherapeutics			4,461	269,400	0.013%
Morgan Stanley	4.43	1/23/30	150,000	146,259	0.007%
Morgan Stanley	5.12	2/1/29	830,000	834,812	0.041%
Morgan Stanley			11,690	1,090,093	0.053%
Morgan Stanley Residential Mortgage Loan Trust 2023-NQM1	7.53	9/25/68	98,389	100,266	0.005%
Morphosys, ADR			20,626	204,197	0.010%
Mplx	4.13	3/1/27	60,000	58,712	0.003%
MSCI			426	240,967	0.012%
Mueller Water Products			31,121	448,142	0.022%
Munich Re			9,495	3,938,657	0.193%
Murata Manufacturing			73,200	1,546,861	0.076%
MVW 2023-1	4.93	10/20/40	481,526	478,641	0.023%
MVW 2023-2	6.18	11/20/40	388,871	396,987	0.019%
MVW 2023-2	6.33	11/20/40	98,448	100,443	0.005%
Mylan	4.55	4/15/28	65,000	62,773	0.003%
NAPCO Security Technologies			8,460	289,755	0.014%
National Bank of Canada			32,742	2,495,711	0.122%
National Grid			151,099	2,035,504	0.100%
NAVER			5,283	914,067	0.045%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	350,000	292,650	0.014%
Neogen			25,119	505,143	0.025%
NeoGenomics			33,172	536,723	0.026%
Nestle			61,116	7,084,560	0.347%
Netflix	4.63	5/15/29	500,000	588,643	0.029%
Netflix			13,401	6,524,679	0.319%
Neuberger Berman Loan Advisers CLO 32	6.65	1/20/32	615,000	613,607	0.030%
Neuberger Berman Loan Advisers Clo 43	6.79	6/18/35	290,000	289,610	0.014%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	243,424	194,169	0.010%
Next			16,228	1,677,567	0.082%
NextEra Energy			42,822	2,601,008	0.127%
NextEra Energy Capital Holdings	2.44	1/15/32	305,000	255,861	0.013%
NextEra Energy Capital Holdings	5.25	2/28/53	135,000	132,192	0.006%
NextEra Energy Capital Holdings	5.75	9/1/25	210,000	212,213	0.010%
Nike			6,014	652,940	0.032%
Nippon Telegraph & Telephone			3,106,500	3,793,299	0.186%
NiSource	5.25	3/30/28	65,000	66,357	0.003%
NiSource	3.49	5/15/27	70,000	67,394	0.003%
Nissan Motor Acceptance	1.85	9/16/26	125,000	112,329	0.005%
Norfolk Southern			6,182	1,461,301	0.072%

Northrop Grumman			1,866	873,549	0.043%
Norwegian Cruise Line Holdings			28,900	579,156	0.028%
NOV			29,200	592,176	0.029%
Novanta			2,726	459,086	0.022%
Novartis			37,347	3,772,439	0.185%
Novo Nordisk			32,701	3,388,843	0.166%
NRG Energy	4.45	6/15/29	155,000	145,700	0.007%
NRG Energy			10,200	527,340	0.026%
Ntt Data			165,200	2,335,209	0.114%
Nutrien			12,746	717,982	0.035%
NVIDIA			48,002	23,771,550	1.163%
NXP Semiconductors			35,174	8,078,764	0.395%
OBX 2020-EXP1 Trust	3.5	2/25/60	168,881	150,375	0.007%
OBX 2023-NQM9 Trust	7.51	10/25/63	97,375	99,568	0.005%
Occidental Petroleum	8.88	7/15/30	655,000	765,531	0.037%
Occidental Petroleum	6.38	9/1/28	85,000	89,250	0.004%
OCP CLO 2014-7	7.33	7/20/29	370,000	368,769	0.018%
Octagon Investment Partners 29	6.79	1/24/33	660,000	657,513	0.032%
Octane Receivables Trust 2023-1	5.87	5/21/29	79,460	79,614	0.004%
Octane Receivables Trust 2023-3	6.48	7/20/29	105,000	106,999	0.005%
Octane Receivables Trust 2023-3	6.74	8/20/29	100,000	102,134	0.005%
Octane Receivables Trust 2023-3	7.58	9/20/29	100,000	102,298	0.005%
OGE Energy			10,500	366,765	0.018%
Old Dominion Freight Line			7,179	2,909,864	0.142%
Ollies Bargain Outlet Holdings			7,369	559,233	0.027%
Omron			14,100	656,115	0.032%
ONE Gas			3,635	231,622	0.011%
ONEOK	5.65	11/1/28	60,000	61,986	0.003%
ONEOK	5.8	11/1/30	120,000	124,633	0.006%
ONEOK	6.05	9/1/33	175,000	185,305	0.009%
Onto Innovation			5,963	911,743	0.045%
Oracle	4.9	2/6/33	305,000	304,492	0.015%
O Reilly Automotive	5.75	11/20/26	90,000	92,054	0.005%
O'Reilly Automotive			2,070	1,966,666	0.096%
Origin Bancorp			11,789	419,335	0.021%
Otsuka Holdings			17,000	635,749	0.031%
Outset Medical			18,061	97,710	0.005%
Ovintiv	5.65	5/15/28	65,000	66,126	0.003%
OZLM VII	6.67	7/17/29	150,789	150,439	0.007%
P10			29,646	302,982	0.015%
Pacific Biosciences of California			37,240	365,324	0.018%
Pacific Gas & Electric	2.5	2/1/31	340,000	282,437	0.014%
Pacific Gas & Electric	6.95	3/15/34	175,000	192,235	0.009%
Pacific Gas & Electric	6.7	4/1/53	110,000	119,907	0.006%
Pacific Gas & Electric	5.9	6/15/32	110,000	112,075	0.005%
Pacific Gas & Electric	4.55	7/1/30	305,000	290,311	0.014%
Pacific Gas & Electric	2.1	8/1/27	124,000	111,703	0.005%
Pacific Premier Bancorp			10,779	313,777	0.015%
Palmer Square CLO 2020-3	7.02	11/15/36	315,000	315,000	0.015%
Palomino Funding Trust I	7.23	5/17/28	630,000	662,998	0.032%
Panasonic Holdings			133,100	1,310,713	0.064%
Papa John's International			12,243	933,284	0.046%
Parsons			12,232	767,069	0.038%
PAR Technology			22,381	974,469	0.048%
Paycor HCM			23,090	498,513	0.024%
PennyMac Financial Services			12,418	1,097,379	0.054%
Penumbra			379	95,334	0.005%
PepsiCo			6,807	1,156,101	0.057%
Persimmon			51,875	916,952	0.045%
Pfizer Investment Enterprises Pte	4.75	5/19/33	205,000	205,513	0.010%
Pfizer Investment Enterprises Pte	5.3	5/19/53	205,000	208,707	0.010%
Pfizer Investment Enterprises Pte	5.34	5/19/63	310,000	314,132	0.015%
Philip Morris International	5.13	2/15/30	215,000	218,822	0.011%
Philip Morris International			38,697	3,640,614	0.178%
Pilbara Minerals			451,164	1,210,979	0.059%
Ping An Insurance			77,000	348,602	0.017%
Pinnacle Financial Partners			7,034	613,505	0.030%
Pioneer Natural Resources	5.1	3/29/26	110,000	110,788	0.005%
Pioneer Natural Resources			1,600	359,808	0.018%
PNC Financial Services	6.62	10/20/27	60,000	62,248	0.003%
PNC Financial Services	2.55	1/22/30	110,000	96,312	0.005%
PNC Financial Services Group			12,143	1,880,344	0.092%

Popular			3,967	325,572	0.016%
Post Holdings			5,749	506,257	0.025%
PRA Group			5,858	153,480	0.008%
Privia Health			24,720	569,302	0.028%
PROCEPT BioRobotics			17,274	723,953	0.035%
Procter & Gamble			50,184	7,353,963	0.360%
Progressive			32,122	5,116,392	0.250%
Progress Residential 2020-SFR3 Trust	1.5	10/17/27	100,000	93,040	0.005%
Progress Residential 2023-SFR2 Trust	4.5	10/17/28	330,000	317,634	0.016%
Prologis, REIT			10,437	1,391,252	0.068%
Prysmian			43,136	1,966,357	0.096%
Public Service Enterprise	5.88	10/15/28	65,000	68,013	0.003%
Public Storage Operating	5.35	8/1/53	70,000	73,716	0.004%
Public Storage, REIT			15,272	4,657,960	0.228%
Quaker Houghton			2,767	590,533	0.029%
Qualcomm			33,386	4,828,617	0.236%
Quest Diagnostics			16,100	2,219,868	0.109%
QuidelOrtho			7,492	552,160	0.027%
Range Resources			101,459	3,088,412	0.151%
RAPT therapeutics			5,668	140,850	0.007%
RBC Bearings			3,583	1,020,761	0.050%
Recruit Holdings			40,900	1,710,075	0.084%
Red Rock Resorts			6,782	361,684	0.018%
Regency Centers	3.6	2/1/27	300,000	287,074	0.014%
Renesas Electronics			62,200	1,112,196	0.054%
Rentokil Initial			77,942	439,302	0.021%
Repligen			1,663	299,007	0.015%
RES			4,580,509	4,580,509	0.224%
Revvity	1.9	9/15/28	280,000	242,392	0.012%
Revvity	3.3	9/15/29	105,000	94,967	0.005%
Revvity	2.25	9/15/31	150,000	123,223	0.006%
Rexford Industrial Realty, REIT			11,677	655,080	0.032%
Reynolds American	4.45	6/12/25	53,000	52,397	0.003%
RH			729	212,489	0.010%
Rivian Automotive			17,391	407,993	0.020%
RLI			800	106,496	0.005%
Roche Holding			13,119	3,813,609	0.187%
Rogers Communications	3.2	3/15/27	200,000	190,887	0.009%
Rogers Communications	3.8	3/15/32	210,000	193,354	0.009%
Rogers Communications	4.55	3/15/52	950,000	830,065	0.041%
Rogers Communications	4.35	5/1/49	30,000	25,338	0.001%
Roper Technologies			3,173	1,729,824	0.085%
Ross Stores	1.88	4/15/31	365,000	300,728	0.015%
Ross Stores			10,700	1,480,773	0.072%
Rush Enterprises			8,998	452,599	0.022%
Sabine Pass Liquefaction	4.2	3/15/28	65,000	63,577	0.003%
Safran			11,048	1,947,877	0.095%
Saia			2,311	1,012,726	0.050%
Salesforce			4,300	1,131,502	0.055%
Sampo			46,918	2,055,586	0.101%
Samsonite International			237,600	783,895	0.038%
Samsung Electronics			53,026	3,218,511	0.158%
Sandvik			69,106	1,501,352	0.073%
Sanofi			38,610	3,836,782	0.188%
Santander Bank NA - SBCLN	1.83	12/15/31	53,866	52,478	0.003%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	225,000	212,729	0.010%
Santander Drive Auto Receivables Trust 2022-5	4.74	10/16/28	235,000	231,428	0.011%
Santander Drive Auto Receivables Trust 2022-6	4.72	6/15/27	640,000	634,104	0.031%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	450,000	441,289	0.022%
Santander UK Group Holdings	1.53	8/21/26	930,000	868,054	0.042%
SAP			19,821	3,050,880	0.149%
Savers Value Village			6,863	119,279	0.006%
SBA Tower Trust	2.59	10/15/31	360,000	289,107	0.014%
SBA Tower Trust	2.33	1/15/28	75,000	66,413	0.003%
SBA Tower Trust	1.84	4/15/27	440,000	389,975	0.019%
Scentre			709,231	1,444,285	0.071%
SCF Equipment Leasing 2023-1	6.56	1/22/30	170,000	171,247	0.008%
SCG 2023-NASH Mortgage Trust	7.75	12/15/40	430,000	429,731	0.021%
Schlumberger			115,966	6,034,871	0.295%
Sea, ADR			10,871	440,276	0.022%
Selective Insurance			10,747	1,069,112	0.052%
Sempra	3.4	2/1/28	65,000	61,942	0.003%

Sempra	3.7	4/1/29	105,000	99,817	0.005%
Sequoia Mortgage Trust 2013-4	3.44	4/25/43	133,261	124,893	0.006%
Sequoia Mortgage Trust 2017-5	3.78	8/25/47	196,445	178,871	0.009%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	41,428	37,605	0.002%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	9,159	8,217	0.000%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	28,896	26,577	0.001%
Service Corporation International			13,277	908,811	0.044%
ServiceMaster Funding	2.87	7/30/51	412,314	355,867	0.017%
ServiceNow			7,874	5,562,902	0.272%
Seven & i Holdings			48,500	1,918,154	0.094%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	6,567	6,389	0.000%
Shell, ADR			34,353	2,260,427	0.111%
Sherwin-Williams			3,370	1,051,103	0.051%
Shopify			19,453	1,515,389	0.074%
Siemens			45,369	8,511,647	0.417%
Siemens Healthineers			37,979	2,205,009	0.108%
Simply Good Foods			6,800	269,280	0.013%
SiteOne Landscape Supply			5,093	827,613	0.041%
Skechers USA			6,274	391,121	0.019%
Skyline Champion			7,598	564,227	0.028%
Smb Private Education Loan Trust 2021	2.31	1/15/53	370,875	343,195	0.017%
SMC			1,300	695,417	0.034%
Snowflake Computing			2,501	497,699	0.024%
Sony			25,300	2,394,213	0.117%
South32			359,264	812,526	0.040%
Southern	5.7	3/15/34	230,000	242,035	0.012%
Southern	5.2	6/15/33	495,000	504,210	0.025%
Southern California Edison	5.7	3/1/53	170,000	179,226	0.009%
Southern California Edison	4.7	6/1/27	235,000	235,430	0.012%
Southern Company			17,336	1,215,600	0.059%
Southern Copper			29,379	2,528,651	0.124%
SouthState			7,516	634,726	0.031%
Southwestern Energy			98,990	648,385	0.032%
Southwest Gas Holdings			7,108	450,292	0.022%
S&P Global			2,859	1,259,447	0.062%
Sprint Capital	6.88	11/15/28	405,000	437,400	0.021%
Sprint Capital	8.75	3/15/32	245,000	302,269	0.015%
SPX Technologies			8,235	831,817	0.041%
Standard Chartered	1.46	1/14/27	210,000	193,000	0.009%
Standard Chartered	3.97	3/30/26	605,000	589,934	0.029%
Standard Chartered			98,674	837,362	0.041%
Stanley Electric			32,100	602,220	0.029%
Stepstone			10,765	342,650	0.017%
Stericycle			7,878	390,434	0.019%
STERIS			7,799	1,714,610	0.084%
Stora Enso			97,405	1,349,601	0.066%
Storebrand			163,566	1,450,247	0.071%
Strategic Education			6,164	569,369	0.028%
Structure therapeutics, ADR			4,970	202,577	0.010%
Stryker			4,299	1,287,379	0.063%
Sumitomo Corporation			74,700	1,625,596	0.080%
Sumitomo Mitsui Trust Holdings			35,994	689,353	0.034%
Sun Life Financial			37,466	1,943,069	0.095%
Sutter Health	5.16	8/15/33	100,000	101,494	0.005%
Suzuki Motor			28,100	1,197,525	0.059%
Svenska Handelsbanken			179,805	1,954,020	0.096%
Syndax Pharmaceuticals			5,698	123,134	0.006%
Synopsys			5,405	2,783,089	0.136%
Taiwan Semiconductor Manufacturing			252,759	4,845,782	0.237%
Taiwan Semiconductor Manufacturing, ADR			7,358	765,232	0.037%
Targa Resources Partners LP / Targa Resources Partners Finance	5	1/15/28	60,000	59,325	0.003%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	74,000	76,220	0.004%
Targa Resources Partners LP / Targa Resources Partners Finance	5.5	3/1/30	450,000	448,875	0.022%
Target			14,093	2,007,125	0.098%
TechnipFMC			22,938	461,971	0.023%
TechnoPro Holdings			46,600	1,223,313	0.060%
TE Connectivity			15,099	2,121,410	0.104%
Teledyne Technologies			2,038	909,539	0.045%
Teleflex			1,252	312,174	0.015%
Teleperformance			5,672	830,422	0.041%
Tencent Holdings			12,700	479,487	0.023%
Tenet Healthcare			16,736	1,264,740	0.062%

Terreno Realty, REIT			4,788	300,064	0.015%
Tesla			22,951	5,702,864	0.279%
Tetra Tech			2,210	368,915	0.018%
Texas Capital Bancshares			5,226	337,756	0.017%
Texas Instruments			24,161	4,118,484	0.202%
Thermo Fisher Scientific			17,743	9,417,807	0.461%
Thermon Group Holdings			5,545	180,601	0.009%
The Travelers Companies			25,138	4,788,538	0.234%
THK			31,400	613,587	0.030%
TJX			11,077	1,039,133	0.051%
T-Mobile US			45,576	7,307,200	0.358%
T-Mobile USA	5.75	1/15/54	620,000	657,126	0.032%
T-Mobile USA	6	6/15/54	130,000	143,083	0.007%
Tmx			15,518	375,346	0.018%
Toast			16,525	301,747	0.015%
Tokio Marine Holdings			88,500	2,203,738	0.108%
Tokyo Electron			11,400	2,026,235	0.099%
Toro			3,628	348,252	0.017%
Toronto-Dominion Bank	5.52	7/17/28	65,000	66,964	0.003%
Tosoh			9,500	121,106	0.006%
TotalEnergies			60,748	4,130,805	0.202%
Towd Point Mortgage Trust 2019-HY3	6.47	10/25/59	70,466	70,835	0.003%
Toyota Motor			170,300	3,120,529	0.153%
Tractor Supply			11,658	2,506,820	0.123%
Transdigm Group			608	615,053	0.030%
TreeHouse Foods			3,835	158,961	0.008%
Tricon Residential			44,952	409,063	0.020%
TRP Dynamic Global Bd - I			6,523,997	50,691,457	2.481%
TRP Inflation Protected Bond - I			646	6,723	0.000%
TRP Inst Emerging Markets Bd - Inst			9,675,944	64,732,068	3.168%
TRP Inst Emerging Markets Eq - Inst			2,725,568	87,245,419	4.269%
TRP Inst Floating Rate - Inst			2,430,382	22,991,413	1.125%
TRP Institutional High Yield - Inst			7,876,072	61,748,401	3.022%
TRP International Bond (USD Hgd) - I			9,581,250	81,153,192	3.971%
TRP Limited Duration Infl Foc Bd - I			17,271	79,792	0.004%
TRP Multi-Strategy Total Return - I			7,126,418	65,705,575	3.215%
TRP Real Assets - I			5,590,520	78,435,000	3.838%
TRP Treasury Reserve	5.4		22,791,160	22,791,160	1.115%
TRP US Treasury Long-Term Idx - I			7,609,445	60,038,522	2.938%
Ubs	5.96	1/12/34	315,000	324,282	0.016%
Ubs	3.75	3/26/25	640,000	627,300	0.031%
Ubs	9.25	5/13/72	200,000	214,750	0.011%
Ubs	6.3	9/22/34	225,000	237,085	0.012%
Ulta Beauty			7,109	3,483,339	0.170%
Umicore			36,527	1,004,747	0.049%
Unilever			91,214	4,415,763	0.216%
Union Pacific			13,073	3,210,990	0.157%
Unitedhealth	5.88	2/15/53	270,000	305,956	0.015%
Unitedhealth	4.5	4/15/33	310,000	308,192	0.015%
Unitedhealth	5.05	4/15/53	465,000	470,046	0.023%
Unitedhealth	2.75	5/15/40	70,000	52,794	0.003%
UnitedHealth Group			23,532	12,388,892	0.606%
United Overseas Bank			87,600	1,890,689	0.093%
US Bank NA	6.79	8/25/32	250,000	250,925	0.012%
U.S. Physical Therapy			3,582	333,627	0.016%
U.S. Treasury Bonds	4.13	11/15/32	1,500,000	1,526,953	0.075%
U.S. Treasury Bonds	4	11/15/42	6,045,000	5,893,875	0.288%
U.S. Treasury Bonds	4	11/15/52	3,900,000	3,863,438	0.189%
U.S. Treasury Bonds	4.75	11/15/53	1,425,000	1,605,129	0.079%
U.S. Treasury Bonds	1.88	2/15/41	320,000	230,700	0.011%
U.S. Treasury Bonds	3.88	2/15/43	2,165,000	2,071,634	0.101%
U.S. Treasury Bonds	3.63	2/15/53	5,945,000	5,513,059	0.270%
U.S. Treasury Bonds	3.63	5/15/53	366,100	339,958	0.017%
U.S. Treasury Bonds	0.63	8/15/30	7,455,000	6,052,528	0.296%
U.S. Treasury Bonds	3.38	8/15/42	8,640,000	7,730,100	0.378%
U.S. Treasury Bonds	3	8/15/52	6,745,000	5,539,331	0.271%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	6,315,962	6,136,351	0.300%
U.S. Treasury Notes	4.63	10/15/26	8,685,000	8,816,632	0.431%
U.S. Treasury Notes	3.88	11/30/29	2,680,000	2,677,488	0.131%
U.S. Treasury Notes	2.25	1/31/24	8,025,000	8,003,684	0.392%
U.S. Treasury Notes	1.5	1/31/27	6,515,000	6,048,770	0.296%
U.S. Treasury Notes	4.13	6/15/26	10,150,000	10,150,000	0.497%

U.S. Treasury Notes	4.5	7/15/26	5,605,000	5,659,298	0.277%
U.S. Treasury Notes	4.13	8/31/30	5,895,000	5,976,056	0.292%
U.S. Treasury Notes	4.63	9/15/26	12,725,500	12,904,452	0.631%
Utah Acquisition Sub	3.95	6/15/26	851,000	821,879	0.040%
Utah Acquisition Sub	5.25	6/15/46	30,000	24,768	0.001%
Utz Brands			18,990	308,398	0.015%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	308,881	246,381	0.012%
Vaxcyte			5,629	353,501	0.017%
Veeva Systems			2,666	513,258	0.025%
Veralto			11,558	950,761	0.047%
Veritex Holdings			11,487	267,302	0.013%
Verizon Master Trust	4.98	1/22/29	185,000	183,539	0.009%
Vertex Pharmaceuticals			6,198	2,521,904	0.123%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	96,655	0.005%
Verus Securitization Trust 2021-5	1.22	9/25/66	176,301	144,722	0.007%
Verve therapeutics			9,664	134,716	0.007%
VF	2.95	4/23/30	115,000	96,050	0.005%
Viatris	3.85	6/22/40	283,000	210,791	0.010%
Viatris	4	6/22/50	155,000	109,143	0.005%
Vimeo			56,545	221,656	0.011%
Visa			56,903	14,814,696	0.725%
Vistra Operations	6.95	10/15/33	130,000	136,890	0.007%
Vistra Operations	5.13	5/13/25	355,000	351,608	0.017%
Vodafone, ADR			105,619	918,885	0.045%
Volkswagen Group of America Finance	3.2	9/26/26	600,000	569,255	0.028%
Vontier			13,625	470,744	0.023%
VSE			5,918	382,362	0.019%
Wabtec			40,516	5,141,480	0.252%
Wal-Mart			38,561	6,079,142	0.297%
Walt Disney	3.6	1/13/51	175,000	141,444	0.007%
Warby Parker			26,503	373,692	0.018%
Warnermedia Holdings	3.76	3/15/27	520,000	497,713	0.024%
Weatherford International			5,000	489,150	0.024%
Welcia Holdings			23,200	405,363	0.020%
Wellfleet CLO 2017-2A	6.74	10/20/29	169,245	169,116	0.008%
Wells Fargo	2.88	10/30/30	850,000	755,139	0.037%
Wells Fargo	2.57	2/11/31	1,645,000	1,422,826	0.070%
Wells Fargo	3.2	6/17/27	95,000	90,735	0.004%
Wells Fargo	2.39	6/2/28	1,860,000	1,701,606	0.083%
Wells Fargo	4.3	7/22/27	290,000	283,494	0.014%
Wells Fargo			72,701	3,578,343	0.175%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	695,000	638,614	0.031%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,165,000	1,023,559	0.050%
Western Alliance Bancorp			6,761	444,806	0.022%
Western Midstream Operating	4.5	3/1/28	60,000	58,050	0.003%
West Fraser Timber			2,695	230,561	0.011%
Westlake	1.63	7/17/29	177,000	174,781	0.009%
Weyerhaeuser, REIT			43,533	1,513,642	0.074%
Wheaton Precious Metals			22,351	1,102,798	0.054%
White Mountains Insurance Group			240	361,202	0.018%
Williams	3.75	6/15/27	60,000	57,831	0.003%
Williams Companies			81,252	2,830,007	0.138%
WillScot Mobile Mini Holdings			9,021	401,435	0.020%
Wilmar International			549,000	1,483,056	0.073%
Workiva			6,828	693,247	0.034%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	100,000	75,816	0.004%
Worley			131,355	1,565,717	0.077%
WPP			180,463	1,723,763	0.084%
Wyndham Hotels & Resorts			5,182	416,685	0.020%
Xcel Energy	3.4	6/1/30	360,000	332,532	0.016%
XP			25,384	661,761	0.032%
Zentalis Pharmaceuticals			6,256	94,778	0.005%
Z Holdings			225,400	797,079	0.039%
Zoetis			6,699	1,322,182	0.065%
Zurich Insurance Group			4,782	2,500,160	0.122%
Zurn Elkay Water Solutions			14,734	433,327	0.021%
Miscellaneous Securities ‡				10,094,539	
Total Investments in Securities				**2,042,381,102**	

‡ At the discretion of the advisor, the identity of certain securities has been concealed to protect the fund's interests.

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	EUR	172,083	USD	(189,370)	02/23/2024	1,017	0.000%
BANK OF AMERICA	CAD	3,945,000	USD	(2,909,801)	01/19/2024	68,329	0.003%

BANK OF AMERICA	JPY	321,357,500	USD	(2,168,101)	01/19/2024	118,546	0.006%
BANK OF AMERICA	NZD	1,215,000	USD	(729,497)	01/19/2024	38,634	0.002%
BANK OF AMERICA	USD	479,155	CAD	(659,950)	01/19/2024	(19,049)	-0.001%
JP MORGAN CHASE BANK	JPY	147,132,000	USD	(1,041,480)	01/19/2024	5,451	0.000%
JP MORGAN CHASE BANK	JPY	147,132,000	USD	(1,041,219)	01/19/2024	5,712	0.000%
JP MORGAN CHASE BANK	JPY	144,936,000	USD	(1,025,887)	01/19/2024	5,418	0.000%
JP MORGAN CHASE BANK	USD	316,858	JPY	(46,824,459)	01/19/2024	(16,325)	-0.001%
JP MORGAN CHASE BANK	USD	631,374	JPY	(93,289,061)	01/19/2024	(32,432)	-0.002%
JP MORGAN CHASE BANK	USD	633,812	JPY	(93,662,967)	01/19/2024	(32,655)	-0.002%
JP MORGAN CHASE BANK	USD	315,640	JPY	(46,637,534)	01/19/2024	(16,214)	-0.001%
CANADIAN IMPERIAL BANK OF COMMERCE	USD	472,104	CAD	(650,100)	01/19/2024	(18,665)	-0.001%
CITIBANK N A	USD	735,501	KRW	(975,215,000)	01/17/2024	(20,037)	-0.001%
CITIBANK N A	AUD	2,280,000	USD	(1,458,858)	01/19/2024	95,964	0.005%
CITIBANK N A	USD	479,155	CAD	(659,950)	01/19/2024	(19,049)	-0.001%
CITIBANK N A	USD	717,403	NZD	(1,215,000)	01/19/2024	(50,727)	-0.002%
DEUTSCHE BANK	USD	727,434	KRW	(972,470,000)	01/17/2024	(25,977)	-0.001%
DEUTSCHE BANK	JPY	321,357,500	USD	(2,169,077)	01/19/2024	117,570	0.006%
DEUTSCHE BANK	USD	1,437,882	AUD	(2,280,000)	01/19/2024	(116,940)	-0.006%
GOLDMAN SACHS & CO	USD	316,273	JPY	(46,723,987)	01/19/2024	(16,195)	-0.001%
GOLDMAN SACHS & CO	USD	632,641	JPY	(93,461,992)	01/19/2024	(32,396)	-0.002%
HSBC SECURITIES INC	USD	1,425,336	CAD	(1,975,000)	01/19/2024	(65,616)	-0.003%
MORGAN STANLEY & COMPANY LLC	EUR	150,736	USD	(163,307)	02/23/2024	3,463	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	1,487,816	JPY	(222,115,000)	01/19/2024	(92,663)	-0.005%
STANDARD CHARTERED SECURITIES	KRW	1,947,685,000	USD	(1,495,941)	01/17/2024	13,008	0.001%
UBS SECURITIES LLC	USD	1,555,942	EUR	(1,425,926)	02/23/2024	(21,658)	-0.001%

Total Forward Currency Exchange Contracts	**(123,487)**

Options	**Strike Price($)**	**Exercise Date**	**Shares/Par**	**Value ($)**	**% of Net Assets**
SPX 01/19/2024 C 4575 OTC	4,575.00	1/19/2024	(195)	(4,172,025)	(0.204%)

Total Options	**(4,172,025)**

Swap Contracts	**Notional Amount**	**Market Value**	**% of Net Assets**
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	87,500	257	0.000%
EUR IRS 12/14/2053 PAY FIX	(3,370,000)	(107,286)	(0.005%)
CDX HY CDSI S41 V2 5Y 12/20/2028	2,197,800	128,204	0.006%
CMBX AAA CDSI S16 04/17/2065	(444,000)	7,840	0.000%
EUR IRS 11/20/2028 REC FIX	16,858,000	511,116	0.025%
CMBX AAA CDSI S15 11/18/2064	(3,017,000)	42,407	0.002%
CDX IG CDSI S41 5Y 12/20/2028	30,318,000	588,078	0.029%
CMBX AAA CDSI S15 11/18/2064	(1,333,000)	18,737	0.001%
EUR IRS 12/14/2028 REC FIX	17,280,000	208,828	0.010%
CMBX AAA CDSI S16 04/17/2065	(384,000)	6,781	0.000%
EUR IRS 11/20/2053 PAY FIX	(3,614,000)	(429,521)	(0.021%)
CMBX AAA CDSI S15 11/18/2064	(444,000)	6,241	0.000%
CMBX AAA CDSI S15 11/18/2064	(384,000)	5,398	0.000%
MEXICO CDS 12/20/2028	1,221,000	6,427	0.000%
CMBX AAA CDSI S15 11/18/2064	(3,450,000)	48,493	0.002%

Total Swap Contracts	**1,042,000**

Futures Contracts	**Contracts**	**Expiration**	**Contract Value**	**Unrealized G/L**	**% of Net Assets**
FVH4 5YR US NOTE FUT MAR 24	447	3/28/2024	48,621,728	626,382	2.379%
MSCI EAFE FUT 3/24	(62)	3/15/2024	(6,982,440)	(259,032)	(0.342%)
S&P500 EMINI FUT 3/24	280	3/15/2024	67,480,000	1,607,527	3.302%
TUH4 2YR US NOTE FUT MAR 24	50	3/28/2024	10,295,703	67,948	0.504%
UXYH4 UST 10YR ULTRA FUT MAR 24	112	3/19/2024	13,217,751	261,757	0.647%
WNH4 ULTRA US BOND FUT MAR 24	(73)	3/19/2024	(9,752,344)	(480,816)	(0.477%)

Total Futures Contracts	**1,823,766**

NET ASSETS	**2,043,463,982**
NET ASSET VALUE PER SHARE	
Spectrum Moderate Allocation Fund Shares	**23.04**
($1,067,394,433 / 46,322,431 Shares Outstanding)	
Spectrum Moderate Allocation Fund - I Class Shares	**23.02**
($976,069,549 / 42,398,999 Shares Outstanding)	

ADR American Depository Receipts
ADS American Depository Shares
AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end

ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

ADP Andorran Peseta	DOP Dominican Peso	LBP Lebanese Pound	QAR Qatari Rial
AED United Arab Emirates Dirham	DZD Algerian Dinar	LKR Sri Lanka Rupee	RON Romanian Leu
AFA Afghanistan Afghani	ECS Ecuador Sucre	LRD Liberian Dollar	RSD Serbian Dinar
ALL Albania Lek	EEK Estonian Kroon	LTL Lithuanian Litas	RUB Russian Rouble
AMD Armenian Dram	EGP Egyptian Pound	LVL Latvian Lats	RWF Rwandan Franc
ANG Netherlands Antillian Guilder	ETB Ethiopian Birr	LYD Libyan Dinar	SAR Saudi Riyal
AOA Angolan Kwanza	EUR Euro	MAD Moroccan Dirham	SDD Sudanese Dinar
ARS Argentine Peso	FJD Fiji Dollar	MDL Moldavan Leu	SEK Swedish Krona
AUD Australian Dollar	FKP Falkland Islands Pound	MGA Malagasy Franc	SGD Singapore Dollar
AZM Azerbaijan Manat	GBP British Pound	MOP Macau Pataca	SIT Slovenian Tolar
BAM Bosnia and Herzegovina Convertible Mark	GHC Ghanaian Cedi	MRO Mauritanian Ouguiya	SKK Slovak Koruna
BBD Bardados Dollar	GIP Gibraltar Pound	MTL Maltese Lira	SLL Sierra Leonean Leone
BDT Bandladesh Taka	GTQ Guatemalan Quetzal	MUR Mauritius Rupee	SOS Somali Shilling
BGN Bulgarian Lev	GYD Guyanan Dollar	MWK Malawi Kwacha	SVC El Salvador Colon
BHD Bahraini Dinar	HKD Hong Kong Dollar	MXN Mexican Peso	SZL Swazi Lilangeni
BMD Bermudian Dollar	HNL Honduran Lempira	MYR Malaysian Ringgit	THB Thai Baht
BOB Bolivian Boliviano	HRK Croatian Kuna	MZM Mozambican Metical	TND Tunisian Dinar
BRL Brazilian Real	HTG Haitian Gourde	NAD Namibian Dollar	TRY Turkish Lira
BSD Bahamian Dollar	HUF Hungarian Forint	NGN Nigerian Naira	TTD Trinidad and Tobago Dollar
BWP Botswana Pula	IDR Indonesian Rupiah	NIO Nicarguan Cordoba Oro	TWD Taiwan Dollar
BYR Belarusian Ruble	ILS Israeli New Shekel	NOK Norwegian Kroner	TZS Tanzanian Shilling
BZD Belize Dollar	INR Indian Rupee	NPR Nepalese Rupee	UAG Ukrainian Hryvnai
CAD Canadian Dollar	IQD Iraqi Dinar	NZD New Zealand Dollar	UGX Uganda Shilling
CHF Swiss Franc	IRR Iranian Rial	OMR Omani Rial	USD U.S. Dollar
CLP Chilean Peso	ISK Iceland Krona	PAB Panamanian Balboa	UYU Uruguayan Peso
CNY China Yuan Renminbi	JMD Jamaican Dollar	PEN Peruvian Nuevo Sol	VEB Venezuelan Bolivar
COP Columbian Peso	JOD Jordanian Dinar	PGK Papua New Guinea Kina	VND Vietnamese Dong
CRC Costa Rican Colon	JPY Japanese Yen	PHP Philippine Peso	XAF CFA Franc BEAC
CUP Cuban Peso	KES Kenyan Shilling	PKR Pakistan Rupee	XCD East Caribbean Dollar
CYP Cyprus Pound	KHR Cambodian Riel	PLN Polish Zloty	XOF CFA Franc BCEAO
CZK Czech Koruna	KPW North Korean Won	PYG Guarani	YER Yemeni Rial

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.