T. Rowe Price Spectrum Moderate Growth Allocation Fund **03/31/2024**

(Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value ($)	% of Net Assets
10X Genomics			23,494	881,730	0.026%
AAON			14,452	1,273,221	0.038%
ABB			141,282	6,570,782	0.194%
AbbVie	3.2	11/21/29	585,000	539,496	0.016%
AbbVie	4.05	11/21/39	355,000	314,804	0.009%
AbbVie	5.05	3/15/34	335,000	337,941	0.010%
AbbVie	5.35	3/15/44	65,000	66,395	0.002%
AbbVie	5.4	3/15/54	285,000	293,170	0.009%
AbbVie	4.5	5/14/35	302,000	289,594	0.009%
AbbVie			27,501	5,007,932	0.148%
Accenture			11,543	4,000,919	0.118%
Adobe			8,486	4,282,036	0.127%
Advanced Micro Devices			21,262	3,837,578	0.113%
Adyen			1,662	2,814,485	0.083%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.45	10/29/26	240,000	222,384	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.1	1/19/29	150,000	149,171	0.004%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.3	1/30/32	365,000	312,922	0.009%
AES	5.45	6/1/28	76,000	75,849	0.002%
AGCO	5.8	3/21/34	60,000	60,547	0.002%
Agilent Technologies			33,299	4,845,337	0.143%
Agilysys			6,678	562,688	0.017%
Agios Pharmaceuticals			10,146	296,669	0.009%
AIA Group			467,400	3,138,316	0.093%
Airbnb			23,494	3,875,570	0.114%
Air Liquide			25,831	5,379,726	0.159%
Akero therapeutics			5,336	134,787	0.004%
Akzo Nobel			38,645	2,887,325	0.085%
Alcon			29,164	2,420,026	0.071%
Alexandria Real Estate Equities	5.25	5/15/36	35,000	34,245	0.001%
Alibaba Group Holding, ADR			11,589	838,580	0.025%
Alignment Healthcare			71,468	354,481	0.010%
Align Technology			962	315,459	0.009%
Allegro MicroSystems			20,681	557,560	0.016%
Allstate			56,296	9,739,771	0.288%
Alphabet Class A			46,961	7,087,824	0.209%
Alphabet Class C			304,877	46,420,572	1.371%
Altair Engineering			11,794	1,016,053	0.030%
Amadeus IT			45,939	2,949,050	0.087%
Amazon.com			373,661	67,400,971	1.991%
Amcor			97,971	922,952	0.027%
Ameren			60,463	4,471,843	0.132%
American Airlines 2013-1 Class A Pass Through Trust	4	7/15/25	0	0	0.000%
American Electric Power	5.2	1/15/29	170,000	170,326	0.005%
American Express			34,000	7,741,460	0.229%
American Honda Finance	5.65	11/15/28	200,000	205,647	0.006%
American Tower	5.2	2/15/29	90,000	89,761	0.003%
American Tower	5.45	2/15/34	260,000	259,739	0.008%
American Tower	5.25	7/15/28	50,000	49,906	0.001%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	225,000	215,344	0.006%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	122,000	115,334	0.003%
Americredit Automobile Receivables Trust 2023-1	5.8	12/18/28	215,000	216,672	0.006%
AMETEK			56,133	10,266,726	0.303%
Amphenol			83,444	9,625,265	0.284%
Amplitude			68,075	740,656	0.022%
Amur Equipment Finance Receivables X	2.91	8/21/28	135,000	128,836	0.004%
Amur Equipment Finance Receivables XIII	5.38	1/21/31	210,000	209,982	0.006%
Analog Devices			47,301	9,355,665	0.276%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	335,000	348,961	0.010%
Antero Resources			33,895	982,955	0.029%
Antofagasta			156,719	4,036,711	0.119%
ANZ Group Holdings			134,873	2,586,943	0.076%
Aon	2.8	5/15/30	80,000	70,485	0.002%
Apellis Pharmaceuticals			10,777	633,472	0.019%
Api			16,209	636,527	0.019%
Appfolio			2,021	498,662	0.015%

Apple			348,290	59,724,769	1.764%
Applebee S Funding Llc / Ihop Funding	7.82	3/5/53	205,000	211,931	0.006%
Applied Materials			53,384	11,009,382	0.325%
Arcellx			9,265	644,381	0.019%
Arcosa			7,558	648,930	0.019%
Argenx, ADR			8,806	3,467,098	0.102%
Arrowhead Pharmaceuticals			11,000	314,600	0.009%
Asahi Kasei			259,900	1,909,603	0.056%
Ascendis Pharma, ADR			6,785	1,025,688	0.030%
ASGN			4,432	464,296	0.014%
Ashtead			49,946	3,558,513	0.105%
ASML Holding			6,860	6,657,424	0.197%
ASML Holding			13,361	12,874,282	0.380%
Assurant			9,205	1,732,749	0.051%
Astellas Pharma			382,800	4,156,938	0.123%
Astera Labs			1,560	115,736	0.003%
AstraZeneca, ADR			247,857	16,792,312	0.496%
Athene Global Funding	5.68	2/23/26	335,000	337,309	0.010%
Atlassian			7,368	1,437,570	0.042%
ATS			6,156	207,580	0.006%
AT&T	3.5	9/15/53	159,000	111,203	0.003%
Autoliv			31,083	3,748,530	0.111%
Autostrade per l Italia	2	1/15/30	250,000	244,425	0.007%
AutoZone			1,043	3,287,171	0.097%
AXA			243,853	9,168,881	0.271%
Axis Capital Holdings			16,607	1,079,787	0.032%
Azenta			3,550	213,994	0.006%
AZZ			24,559	1,898,656	0.056%
BAE Systems	5.3	3/26/34	200,000	200,671	0.006%
Baltimore Gas & Electric	5.4	6/1/53	105,000	104,428	0.003%
Banco Bilbao Vizcaya Argentaria	6.03	3/13/35	200,000	202,922	0.006%
Bank of America	1.92	10/24/31	460,000	375,465	0.011%
Bank of America	4.27	7/23/29	330,000	318,324	0.009%
Bank of America	1.9	7/23/31	1,695,000	1,391,485	0.041%
Bank of America	5.82	9/15/29	710,000	726,270	0.021%
Bank of America			412,811	15,653,793	0.462%
Bank of New York Mellon	6.32	10/25/29	230,000	241,955	0.007%
Bank of New York Mellon	6.47	10/25/34	260,000	282,071	0.008%
Bank of New York Mellon	5.19	3/14/35	225,000	223,895	0.007%
BankUnited			10,075	282,100	0.008%
Barclays	5.69	3/12/30	210,000	211,131	0.006%
Barclays	6.04	3/12/55	200,000	208,412	0.006%
Barclays	2.85	5/7/26	200,000	193,899	0.006%
Barclays	5.5	8/9/28	200,000	198,957	0.006%
Barclays	6.69	9/13/34	365,000	388,695	0.011%
Barry Callebaut			1,278	1,857,335	0.055%
BASF			49,760	2,844,488	0.084%
BAT Capital	6	2/20/34	130,000	131,258	0.004%
BAT Capital	2.26	3/25/28	80,000	70,948	0.002%
BAT Capital	6.34	8/2/30	45,000	46,877	0.001%
BAT Capital	7.08	8/2/43	110,000	117,544	0.003%
BAT Capital	7.08	8/2/53	210,000	226,013	0.007%
Bayer			68,466	2,102,198	0.062%
Bayer US Finance	6.13	11/21/26	200,000	201,117	0.006%
Bayer US Finance	6.38	11/21/30	275,000	280,752	0.008%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	254,777	201,572	0.006%
Bayview Opportunity Master Fund VII 2024-CAR1	6.42	12/26/31	250,000	250,000	0.007%
Bayview Opportunity Master Fund VII 2024-CAR1	6.82	12/26/31	250,000	250,000	0.007%
BBCMS 2019-BWAY Mortgage Trust	7.6	11/15/34	135,000	21,590	0.001%
Beacon Roofing Supply			14,828	1,453,441	0.043%
Becton Dickinson	2.82	5/20/30	115,000	101,450	0.003%
Becton Dickinson	3.7	6/6/27	140,000	134,356	0.004%
Becton Dickinson	4.3	8/22/32	70,000	65,924	0.002%
Beijing Enterprises Holdings			258,000	748,309	0.022%
BellRing Brands			32,675	1,928,805	0.057%
Berkshire Hathaway CL B			46,177	19,418,352	0.574%
Bhp			80,794	2,333,475	0.069%
Bhp			116,052	3,335,207	0.099%
BILL Holdings			11,370	781,346	0.023%
Bimbo Bakeries USA	6.4	1/15/34	200,000	214,504	0.006%
Bimbo Bakeries USA	5.38	1/9/36	200,000	198,554	0.006%
BINOM Securitization Trust 2021-INV1	2.03	6/25/56	120,035	103,487	0.003%

Biohaven			6,600	360,954	0.011%
BJ's Restaurants			20,744	750,518	0.022%
Black Diamond therapeutics			28,145	142,695	0.004%
Blackstone Partners Offshore Fund			27,065	66,135,054	1.954%
Blue Foundry Bancorp			16,017	149,919	0.004%
Blueprint Medicines			7,725	732,794	0.022%
Bnp Paribas	5.74	2/20/35	305,000	306,308	0.009%
Bnp Paribas	5.5	5/20/30	305,000	305,073	0.009%
BNP Paribas			48,095	3,420,925	0.101%
Boardwalk Pipelines	3.4	2/15/31	200,000	177,115	0.005%
Boardwalk Pipelines	5.95	6/1/26	250,000	251,965	0.007%
Boardwalk Pipelines	4.45	7/15/27	20,000	19,515	0.001%
Boeing	3.25	2/1/28	55,000	50,583	0.001%
Boeing	5.04	5/1/27	320,000	313,853	0.009%
Booking Holdings			4,022	14,591,333	0.431%
Booz Allen Hamilton	5.95	8/4/33	95,000	98,325	0.003%
Booz Allen Hamilton			34,078	5,058,538	0.149%
Boston Beer			3,553	1,081,604	0.032%
Boston Gas	6.12	7/20/53	75,000	76,264	0.002%
Braze			5,500	243,650	0.007%
Bridgebio Pharma			10,905	337,183	0.010%
Bridgepoint			423,310	1,391,408	0.041%
Bright Horizons Family Solutions			13,415	1,520,724	0.045%
Bristol-Myers Squibb	6.25	11/15/53	162,000	182,434	0.005%
Bristol-Myers Squibb	5.1	2/22/31	125,000	125,669	0.004%
Bristol-Myers Squibb	5.2	2/22/34	260,000	263,870	0.008%
Bristol-Myers Squibb	5.55	2/22/54	105,000	107,960	0.003%
Bristol-Myers Squibb	5.65	2/22/64	140,000	144,078	0.004%
Bristol-Myers Squibb			12,300	667,029	0.020%
Brixmor Operating Partnership	4.13	5/15/29	504,000	474,289	0.014%
Brixmor Operating Partnership	4.05	7/1/30	57,000	52,826	0.002%
Broadcom	2.6	2/15/33	175,000	141,828	0.004%
Broadcom	3.42	4/15/33	240,000	207,176	0.006%
Broadcom			6,691	8,868,318	0.262%
Broadcom Corp / Broadcom Cayman Finance	3.88	1/15/27	50,000	48,403	0.001%
Broadridge Financial Solutions			19,736	4,043,117	0.119%
Brookfield			79,762	3,340,780	0.099%
Bruker			20,362	1,912,806	0.057%
BT Group			1,679,550	2,326,432	0.069%
Bulgaria Government International Bond	4.38	5/13/31	178,000	204,047	0.006%
Bulgaria Government International Bond	4.88	5/13/36	198,000	232,871	0.007%
Bunzl			73,896	2,845,277	0.084%
Burlington Stores			7,292	1,693,129	0.050%
BX Commercial Mortgage Trust 2019-IMC	6.37	4/15/34	305,000	304,678	0.009%
BX Commercial Mortgage Trust 2022-CSMO	8.47	6/15/27	205,000	205,577	0.006%
BX Trust 2021-ARIA	6.74	10/15/36	150,000	147,938	0.004%
Cabaletta Bio			14,614	249,315	0.007%
Cactus			6,800	340,612	0.010%
Cadence Bank			31,466	912,514	0.027%
Cadence Design Systems			12,940	4,027,963	0.119%
Cadre Holdings			9,919	359,068	0.011%
Caixabank	6.21	1/18/29	260,000	264,379	0.008%
Caixabank	6.04	6/15/35	290,000	291,834	0.009%
Caixabank	6.68	9/13/27	225,000	229,689	0.007%
Caixabank	6.84	9/13/34	265,000	282,497	0.008%
Caleres			18,426	756,019	0.022%
California Water Service Group			19,404	901,898	0.027%
Capital One Financial	7.62	10/30/31	45,000	49,657	0.001%
Capital One Financial	5.47	2/1/29	410,000	408,024	0.012%
Capital One Financial	5.7	2/1/30	105,000	105,611	0.003%
Capital One Financial	6.05	2/1/35	135,000	137,037	0.004%
Capital One Financial	3.27	3/1/30	130,000	116,721	0.003%
Capital One Financial	3.75	3/9/27	50,000	47,990	0.001%
Capital One Financial	3.65	5/11/27	55,000	52,523	0.002%
Capital One Financial	5.25	7/26/30	75,000	73,687	0.002%
Capital One Financial	2.36	7/29/32	112,000	85,906	0.003%
Capitol Federal Financial			76,338	454,974	0.013%
CarMax Auto Owner Trust 2022-1	2.47	7/17/28	140,000	130,803	0.004%
CarMax Auto Owner Trust 2024-1	5.17	8/15/29	40,000	39,952	0.001%
Carrier Global	5.8	11/30/25	65,000	65,430	0.002%
Carrier Global	2.49	2/15/27	50,000	46,516	0.001%
Carvana	12	12/1/28	284,759	278,352	0.008%

Carvana	13	6/1/30	428,984	419,332	0.012%
Carvana	14	6/1/31	510,613	513,166	0.015%
Carvana			29,602	2,602,312	0.077%
Carvana Auto Receivables Trust 2022-P1	3.3	4/10/28	200,000	186,092	0.005%
Carvana Auto Receivables Trust 2024-N1	5.6	3/10/28	95,000	95,032	0.003%
Carvana Auto Receivables Trust 2024-N1	5.63	5/10/30	120,000	120,232	0.004%
Casella Waste Systems			12,748	1,260,395	0.037%
Caterpillar			500	183,215	0.005%
Cava			29,132	2,040,697	0.060%
Cboe Global Markets			9,350	1,717,876	0.051%
CCC Intelligent Solutions Holdings			46,819	559,955	0.017%
Celanese US Holdings	6.05	3/15/25	36,000	36,070	0.001%
Celanese US Holdings	6.17	7/15/27	50,000	50,785	0.002%
Cellnex Finance	2	2/15/33	100,000	93,510	0.003%
Cellnex Telecom	1.75	10/23/30	300,000	287,970	0.009%
Cencora			63,643	15,464,613	0.457%
Centene	4.25	12/15/27	50,000	47,750	0.001%
Centene	4.63	12/15/29	231,000	219,161	0.006%
Centene	2.5	3/1/31	260,000	213,164	0.006%
Centene	2.63	8/1/31	685,000	561,700	0.017%
Central Japan Railway			71,000	1,747,967	0.052%
Certara			34,482	616,538	0.018%
CG oncology			4,797	210,588	0.006%
Challenger Ltd/Australia			216,063	1,002,223	0.030%
ChampionX			40,140	1,440,625	0.043%
Charles Schwab			101,793	7,363,706	0.218%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	50,000	46,340	0.001%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.65	2/1/34	290,000	296,458	0.009%
Charter Communications Operating LLC / Charter Communications Operating Capital	3.75	2/15/28	130,000	120,548	0.004%
Cheniere Corpus Christi Holdings	5.13	6/30/27	120,000	119,760	0.004%
Cheniere Energy	4.63	10/15/28	100,000	96,750	0.003%
Cheniere Energy	5.65	4/15/34	245,000	246,630	0.007%
Chesapeake Energy			45,353	4,028,707	0.119%
Chesapeake Utilities			15,277	1,639,222	0.048%
Chevron			12,751	2,011,343	0.059%
Chipotle Mexican Grill			1,860	5,406,592	0.160%
Chubb			28,407	7,361,106	0.217%
Chuy's Holdings			13,571	457,750	0.014%
CIFC Funding 2020-I	6.73	7/15/36	280,000	279,161	0.008%
CIFC Funding 2021-III	6.72	7/15/36	260,000	260,227	0.008%
Cigna			12,180	4,423,654	0.131%
CIM Trust 2021-INV1	2.5	7/1/51	253,756	200,923	0.006%
Cintas			1,480	1,016,804	0.030%
Citigroup	5.85	2/13/35	840,000	830,332	0.025%
Citigroup	3.07	2/24/28	280,000	262,663	0.008%
Citigroup	3.11	4/8/26	110,000	107,223	0.003%
Citigroup	4.66	5/24/28	70,000	68,754	0.002%
Citigroup	5.61	9/29/26	315,000	315,500	0.009%
Citigroup	4.45	9/29/27	75,000	72,900	0.002%
Citigroup			89,521	5,661,308	0.167%
Citigroup Commercial Mortgage Trust 2020-555	2.83	12/10/41	120,000	100,840	0.003%
Citigroup Commercial Mortgage Trust 2020-555	3.03	12/10/41	100,000	83,514	0.002%
Citigroup Mortgage Loan Trust 2022-INV1	3	11/27/51	105,679	87,181	0.003%
CME Group			14,920	3,212,127	0.095%
Cno Financial	5.25	5/30/25	79,000	78,506	0.002%
Coca-Cola			205,824	12,592,312	0.372%
Coca-Cola Consolidated			37	31,317	0.001%
Cognex			8,995	381,568	0.011%
Colgate-Palmolive			148,852	13,404,123	0.396%
Colliers International			7,894	964,884	0.029%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	22,426	21,346	0.001%
Columbia Banking System			43,181	835,552	0.025%
Columbia Pipelines Holding	5.68	1/15/34	240,000	238,101	0.007%
Comcast	3.25	11/1/39	300,000	235,195	0.007%
Comcast			50,800	2,202,180	0.065%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	121,672	118,764	0.004%
COMM 2017-PANW Mortgage Trust	3.24	10/10/29	480,000	441,821	0.013%
COMM 2017-PANW Mortgage Trust	3.41	10/10/29	170,000	154,777	0.005%
Compass Group			205,692	6,036,085	0.178%
Confluent			24,035	733,548	0.022%
ConocoPhillips			102,205	13,008,652	0.384%
Constellation Energy			89,521	16,547,957	0.489%

Constellium			75,346	1,665,900	0.049%
Continental Resources Inc/OK	4.38	1/15/28	50,000	48,250	0.001%
Corebridge Financial	3.65	4/5/27	50,000	47,625	0.001%
Corebridge Financial	3.85	4/5/29	50,000	46,527	0.001%
Corebridge Financial	3.9	4/5/32	245,000	219,240	0.006%
Corebridge Financial			66,200	1,901,926	0.056%
Corebridge Global Funding	5.2	1/12/29	50,000	49,742	0.001%
Corpay			7,440	2,295,538	0.068%
Corp Nacional del Cobre de Chile	6.44	1/26/36	200,000	206,639	0.006%
Corp Nacional del Cobre de Chile	3.63	8/1/27	200,000	189,602	0.006%
Corp Nacional del Cobre de Chile	6.3	9/8/53	200,000	200,165	0.006%
Corp Nacional del Cobre de Chile	6.3	9/8/53	200,000	200,316	0.006%
Covestro			51,931	2,842,400	0.084%
Crane			6,480	875,642	0.026%
Crinetics Pharmaceuticals			20,781	972,759	0.029%
Crispr therapeutics			4,208	286,817	0.008%
CrossFirst Bankshares			31,788	439,946	0.013%
Crowdstrike Holdings			4,085	1,309,610	0.039%
Crown Castle	2.25	1/15/31	230,000	189,207	0.006%
Crown Castle	5.8	3/1/34	120,000	122,466	0.004%
Crown Castle	5.6	6/1/29	185,000	187,222	0.006%
Crown Castle	4.8	9/1/28	50,000	48,954	0.001%
Crown Castle Towers	3.66	5/15/25	355,000	347,050	0.010%
CSMC 2020-NET	2.26	8/15/37	118,093	109,745	0.003%
CSW Industrials			4,829	1,132,883	0.033%
CSX			411,227	15,244,185	0.450%
CTS			17,943	839,553	0.025%
CubeSmart, REIT			30,658	1,386,355	0.041%
Cummins			45,250	13,332,913	0.394%
CVS Health	5.63	2/21/53	225,000	220,273	0.007%
CVS Health	5.05	3/25/48	491,000	446,159	0.013%
CVS Health	5.88	6/1/53	125,000	126,531	0.004%
CyberAgent			253,000	1,881,473	0.056%
CyrusOne Data Centers Issuer I	4.76	3/22/49	85,000	79,988	0.002%
Cytokinetics			21,800	1,528,398	0.045%
Daimler Truck Finance North America	5	1/15/27	150,000	149,499	0.004%
Daimler Truck Finance North America	5.38	1/18/34	150,000	150,537	0.004%
Daimler Truck Finance North America	5.13	1/19/28	150,000	149,975	0.004%
Danaher			29,062	7,257,363	0.214%
Danske Bank	3.24	12/20/25	260,000	254,699	0.008%
Danske Bank	5.71	3/1/30	200,000	201,455	0.006%
Datadog			7,629	942,944	0.028%
DBCG 2017-BBG Mortgage Trust	8.5	6/15/34	360,000	360,897	0.011%
DBS Group			103,356	2,759,274	0.082%
DCC			36,556	2,659,928	0.079%
DC office Trust 2019-MTC	3.07	9/15/45	285,000	178,953	0.005%
Deere			4,799	1,971,141	0.058%
Definity Financial			46,618	1,486,126	0.044%
Dell Equipment Finance Trust 2023-3	6.17	4/23/29	100,000	101,327	0.003%
Denso			241,100	4,592,760	0.136%
Descartes Systems			17,450	1,597,199	0.047%
Deutsche Bank AG/New York NY	3.96	11/26/25	170,000	167,438	0.005%
Diageo			115,482	4,267,791	0.126%
Diamondback Energy	6.25	3/15/53	115,000	123,585	0.004%
Diamondback Energy			51,971	10,299,093	0.304%
Digitalbridge			62,621	1,206,707	0.036%
Dime Community Bancshares			19,943	384,102	0.011%
DLLST 2024-1	4.93	4/22/30	25,000	24,793	0.001%
DLLST 2024-1	5.05	8/20/27	100,000	99,510	0.003%
DNB Bank			316,302	6,271,460	0.185%
Dollar General	3.88	4/15/27	55,000	52,988	0.002%
Dollar General	5.45	7/5/33	240,000	240,180	0.007%
Dollar General			21,102	3,293,178	0.097%
Dollar Tree			2,601	346,323	0.010%
DoorDash			12,490	1,720,123	0.051%
DoubleVerify Holdings			44,058	1,549,079	0.046%
Dover			11,981	2,122,913	0.063%
Dowlais			782,051	770,581	0.023%
Dr Ing Hc F Porsche			32,276	3,216,689	0.095%
DRIVEN BRANDS FUNDING	3.24	1/20/51	208,550	189,222	0.006%
DRIVEN BRANDS FUNDING	4.64	4/20/49	85,500	82,866	0.002%
DRIVEN BRANDS FUNDING	3.79	7/20/50	125,450	115,472	0.003%

Dryden 86 CLO	6.68	7/17/34	265,000	264,100	0.008%
Dte Energy	5.1	3/1/29	340,000	337,085	0.010%
Dte Energy	4.88	6/1/28	45,000	44,469	0.001%
DT Midstream			13,467	822,834	0.024%
Duke Energy	5	8/15/52	295,000	266,285	0.008%
Duke Energy	6.1	9/15/53	310,000	326,496	0.010%
Duolingo			3,768	831,145	0.025%
Dutch Bros			27,034	892,122	0.026%
Eastern Bankshares			40,218	554,204	0.016%
EastGroup Properties, REIT			10,728	1,928,573	0.057%
East West Bancorp			36,380	2,878,022	0.085%
Edison International	6.95	11/15/29	45,000	48,028	0.001%
Elanco Animal Health			49,957	813,300	0.024%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	155,774	158,139	0.005%
Elara Hgv Timeshare Issuer 2023	6.53	2/25/38	84,202	85,356	0.003%
Electric Power development			125,400	2,068,112	0.061%
Electronic Arts			25,330	3,360,531	0.099%
Elekta			242,321	1,828,863	0.054%
Element Fleet Management			286,928	4,641,311	0.137%
Element Solutions			107,496	2,685,250	0.079%
Elevance Health	5.13	2/15/53	115,000	110,297	0.003%
Elevance Health			44,755	23,207,258	0.686%
Eli Lilly			32,366	25,179,453	0.744%
Elmwood CLO 20	6.82	1/17/37	250,000	249,401	0.007%
Enbridge	6.2	11/15/30	75,000	79,292	0.002%
Enbridge	6.7	11/15/53	120,000	135,148	0.004%
Encore Capital			11,993	547,001	0.016%
Enel Finance International	6.8	10/14/25	200,000	204,007	0.006%
Energy Transfer	6.4	12/1/30	160,000	168,780	0.005%
Energy Transfer	6.55	12/1/33	80,000	85,624	0.003%
Energy Transfer	2.9	5/15/25	465,000	450,917	0.013%
Energy Transfer	5.55	5/15/34	130,000	130,076	0.004%
Energy Transfer	5.95	5/15/54	85,000	84,302	0.002%
Enerpac Tool			24,652	879,090	0.026%
Engie			393,039	6,583,689	0.195%
Enpro			5,802	979,204	0.029%
Entegris			12,894	1,812,123	0.054%
Enterprise Fleet Financing 2024-1	5.23	3/20/30	195,000	194,678	0.006%
Enterprise Fleet Financing 2024-1	5.16	9/20/30	145,000	144,622	0.004%
Envestnet			14,646	848,150	0.025%
EQT			322,233	11,945,177	0.353%
Equinor			236,418	6,241,369	0.184%
Equitable Holdings	4.35	4/20/28	553,000	536,157	0.016%
Equity Bancshares			15,184	521,874	0.015%
Equity LifeStyle Properties, REIT			39,605	2,550,562	0.075%
ERO Copper			46,130	890,387	0.026%
Esab			12,296	1,359,569	0.040%
ESCO Technologies			6,876	736,076	0.022%
EssilorLuxottica			16,798	3,804,327	0.112%
Etsy			6,800	467,296	0.014%
Evotec			68,632	1,072,549	0.032%
Exelon	5.15	3/15/28	45,000	44,981	0.001%
Exelon	5.45	3/15/34	125,000	125,472	0.004%
Exelon	5.6	3/15/53	380,000	379,010	0.011%
Exeter Automobile Receivables Trust 2022-1	3.02	6/15/28	390,000	372,660	0.011%
Exeter Automobile Receivables Trust 2022-3	5.3	9/15/27	275,000	273,698	0.008%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	45,000	45,579	0.001%
Expro Group Holdings			32,045	639,939	0.019%
ExxonMobil			54,318	6,313,924	0.187%
EyePoint Pharmaceuticals			9,081	187,704	0.006%
Fannie Mae Connecticut Avenue Securities	6.43	2/25/30	24,054	24,064	0.001%
Fannie Mae Interest Strip	6.5	2/25/32	573	88	0.000%
FB Financial			21,950	826,637	0.024%
Federal Home Loan Mortgage	4.5	10/1/39	10,311	10,125	0.000%
Federal Home Loan Mortgage	4.5	10/1/39	17,958	17,634	0.001%
Federal Home Loan Mortgage	4	10/1/40	811	768	0.000%
Federal Home Loan Mortgage	4	10/1/40	284	270	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	11,059	10,859	0.000%
Federal Home Loan Mortgage	4	10/1/41	15,943	15,125	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	22,914	22,501	0.001%
Federal Home Loan Mortgage	3.5	10/1/42	35,450	32,655	0.001%
Federal Home Loan Mortgage	4	11/1/40	265	252	0.000%

Federal Home Loan Mortgage	3.5	11/1/42	49,944	45,754	0.001%
Federal Home Loan Mortgage	6.09	1/1/37	3,725	3,717	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	80	81	0.000%
Federal Home Loan Mortgage	4	1/1/41	11,197	10,622	0.000%
Federal Home Loan Mortgage	6	12/1/33	7,361	7,545	0.000%
Federal Home Loan Mortgage	5	12/1/36	4,360	4,388	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	1,845	1,807	0.000%
Federal Home Loan Mortgage	4	12/1/40	134	127	0.000%
Federal Home Loan Mortgage	4	12/1/41	10,680	10,075	0.000%
Federal Home Loan Mortgage	3	12/1/42	84,792	75,801	0.002%
Federal Home Loan Mortgage	6.29	2/1/37	3,143	3,155	0.000%
Federal Home Loan Mortgage	6.04	2/1/37	346	346	0.000%
Federal Home Loan Mortgage	4	2/1/41	33,489	31,770	0.001%
Federal Home Loan Mortgage	3	2/1/47	87,339	76,874	0.002%
Federal Home Loan Mortgage	6	3/1/33	2,627	2,708	0.000%
Federal Home Loan Mortgage	3.5	3/1/44	25,337	23,211	0.001%
Federal Home Loan Mortgage	3.5	3/1/46	241,329	221,224	0.007%
Federal Home Loan Mortgage	2.5	4/1/30	49,022	46,269	0.001%
Federal Home Loan Mortgage	5	4/1/40	1,225	1,224	0.000%
Federal Home Loan Mortgage	4	4/1/41	22,922	21,750	0.001%
Federal Home Loan Mortgage	3	4/1/43	55,452	49,571	0.001%
Federal Home Loan Mortgage	3	4/1/43	45,697	40,851	0.001%
Federal Home Loan Mortgage	4.5	5/1/42	39,623	38,916	0.001%
Federal Home Loan Mortgage	3.5	5/1/43	27,816	25,561	0.001%
Federal Home Loan Mortgage	7	6/1/32	381	393	0.000%
Federal Home Loan Mortgage	6	6/1/34	26,226	27,199	0.001%
Federal Home Loan Mortgage	4.5	6/1/39	13,495	13,252	0.000%
Federal Home Loan Mortgage	5	7/1/25	1	1	0.000%
Federal Home Loan Mortgage	5	7/1/40	7,206	7,197	0.000%
Federal Home Loan Mortgage	6	8/1/38	578	599	0.000%
Federal Home Loan Mortgage	6	8/1/38	666	691	0.000%
Federal Home Loan Mortgage	4.5	8/1/39	12,412	12,188	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	3,060	3,005	0.000%
Federal Home Loan Mortgage	5	8/1/40	12,438	12,427	0.000%
Federal Home Loan Mortgage	5	8/1/40	12,629	12,611	0.000%
Federal Home Loan Mortgage	3.5	8/1/42	46,855	43,161	0.001%
Federal Home Loan Mortgage	6.5	9/1/32	1,936	1,993	0.000%
Federal Home Loan Mortgage	6	9/1/34	218	223	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	12,921	11,837	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	8,427	7,764	0.000%
Federal National Mortgage Assn.	3	10/1/29	11,724	11,224	0.000%
Federal National Mortgage Assn.	3	10/1/30	18,108	17,246	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	6,632	6,770	0.000%
Federal National Mortgage Assn.	5	10/1/35	11,115	11,173	0.000%
Federal National Mortgage Assn.	5	10/1/35	12,057	12,120	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	3,654	3,839	0.000%
Federal National Mortgage Assn.	3	10/1/37	16,823	15,584	0.000%
Federal National Mortgage Assn.	6	10/1/38	1,777	1,839	0.000%
Federal National Mortgage Assn.	4	10/1/41	16,250	15,397	0.000%
Federal National Mortgage Assn.	3	10/1/42	19,678	17,599	0.001%
Federal National Mortgage Assn.	3	10/1/42	14,238	12,719	0.000%
Federal National Mortgage Assn.	3	10/1/42	39,243	35,057	0.001%
Federal National Mortgage Assn.	3.5	10/1/42	31,419	28,746	0.001%
Federal National Mortgage Assn.	3	10/1/46	11,726	10,325	0.000%
Federal National Mortgage Assn.	4	10/1/47	28,367	26,835	0.001%
Federal National Mortgage Assn.	5	10/1/48	52,612	52,500	0.002%
Federal National Mortgage Assn.	2.5	10/1/50	21,601	18,000	0.001%
Federal National Mortgage Assn.	2.5	10/1/51	575,043	480,319	0.014%
Federal National Mortgage Assn.	2.5	10/1/51	682,859	571,225	0.017%
Federal National Mortgage Assn.	5	10/1/52	198,148	193,440	0.006%
Federal National Mortgage Assn.	5.5	10/1/53	159,464	159,153	0.005%
Federal National Mortgage Assn.	3	11/1/28	7,884	7,575	0.000%
Federal National Mortgage Assn.	3	11/1/33	25,561	24,130	0.001%
Federal National Mortgage Assn.	3	11/1/34	34,381	32,299	0.001%
Federal National Mortgage Assn.	6	11/1/34	4,146	4,293	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	2,156	2,201	0.000%
Federal National Mortgage Assn.	3	11/1/35	30,975	29,348	0.001%
Federal National Mortgage Assn.	5	11/1/35	18,964	19,063	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	566	592	0.000%
Federal National Mortgage Assn.	5.5	11/1/36	9,296	9,489	0.000%
Federal National Mortgage Assn.	6	11/1/38	1,860	1,927	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	3,114	3,054	0.000%

Federal National Mortgage Assn.	4	11/1/40	95,078	91,353	0.003%
Federal National Mortgage Assn.	4	11/1/40	39,145	37,108	0.001%
Federal National Mortgage Assn.	4	11/1/40	14,995	14,208	0.000%
Federal National Mortgage Assn.	4.5	11/1/40	70,521	69,161	0.002%
Federal National Mortgage Assn.	4	11/1/41	14,921	14,138	0.000%
Federal National Mortgage Assn.	4	11/1/43	57,481	54,355	0.002%
Federal National Mortgage Assn.	5	11/1/44	10,162	10,139	0.000%
Federal National Mortgage Assn.	5	11/1/44	34,848	34,741	0.001%
Federal National Mortgage Assn.	3.5	11/1/45	54,472	49,671	0.001%
Federal National Mortgage Assn.	3	11/1/46	82,309	72,367	0.002%
Federal National Mortgage Assn.	3	11/1/46	112,630	100,063	0.003%
Federal National Mortgage Assn.	3	11/1/46	26,509	23,400	0.001%
Federal National Mortgage Assn.	3	11/1/46	50,211	44,322	0.001%
Federal National Mortgage Assn.	3	11/1/46	18,186	16,053	0.000%
Federal National Mortgage Assn.	3.5	11/1/47	209,065	191,159	0.006%
Federal National Mortgage Assn.	4.5	11/1/47	62,081	60,384	0.002%
Federal National Mortgage Assn.	3.5	11/1/50	43,026	39,101	0.001%
Federal National Mortgage Assn.	2	11/1/50	1,160,440	924,839	0.027%
Federal National Mortgage Assn.	3	11/1/51	62,237	53,623	0.002%
Federal National Mortgage Assn.	4.5	11/1/52	737,151	701,927	0.021%
Federal National Mortgage Assn.	5.5	11/1/52	393,665	393,259	0.012%
Federal National Mortgage Assn.	4	11/1/52	177,966	165,045	0.005%
Federal National Mortgage Assn.	5	11/1/53	116,311	113,481	0.003%
Federal National Mortgage Assn.	6.5	11/1/53	368,881	377,722	0.011%
Federal National Mortgage Assn.	3	1/1/27	1,572	1,527	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	21,767	20,401	0.001%
Federal National Mortgage Assn.	3	1/1/35	39,067	36,589	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	5,048	5,153	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	3,652	3,728	0.000%
Federal National Mortgage Assn.	3.5	1/1/36	49,892	47,232	0.001%
Federal National Mortgage Assn.	6	1/1/37	654	677	0.000%
Federal National Mortgage Assn.	1.5	1/1/42	282,985	230,237	0.007%
Federal National Mortgage Assn.	3.5	1/1/43	34,750	31,794	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	50,940	46,606	0.001%
Federal National Mortgage Assn.	5	1/1/44	60,446	60,764	0.002%
Federal National Mortgage Assn.	4.5	1/1/44	18,235	17,793	0.001%
Federal National Mortgage Assn.	3.5	1/1/44	59,640	54,800	0.002%
Federal National Mortgage Assn.	3.5	1/1/44	71,813	65,706	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	19,486	17,825	0.001%
Federal National Mortgage Assn.	3.5	1/1/46	28,609	26,167	0.001%
Federal National Mortgage Assn.	3.5	1/1/47	147,039	135,606	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	189,562	172,846	0.005%
Federal National Mortgage Assn.	4	1/1/50	45,653	42,592	0.001%
Federal National Mortgage Assn.	3	1/1/50	201,264	175,838	0.005%
Federal National Mortgage Assn.	4.5	1/1/50	12,255	11,827	0.000%
Federal National Mortgage Assn.	2	1/1/51	427,029	339,907	0.010%
Federal National Mortgage Assn.	3	1/1/52	150,005	129,873	0.004%
Federal National Mortgage Assn.	2.5	1/1/52	683,544	571,792	0.017%
Federal National Mortgage Assn.	2.5	1/1/52	694,481	578,992	0.017%
Federal National Mortgage Assn.	2.5	1/1/52	319,194	265,058	0.008%
Federal National Mortgage Assn.	2.5	1/1/52	439,469	368,530	0.011%
Federal National Mortgage Assn.	2.5	1/1/52	4,335	3,585	0.000%
Federal National Mortgage Assn.	2	1/1/52	1,039,667	825,018	0.024%
Federal National Mortgage Assn.	6	1/1/53	355,390	364,320	0.011%
Federal National Mortgage Assn.	6	1/1/54	871,263	879,137	0.026%
Federal National Mortgage Assn.	6.5	12/1/32	3,957	4,147	0.000%
Federal National Mortgage Assn.	3	12/1/32	68,433	64,943	0.002%
Federal National Mortgage Assn.	5.5	12/1/34	3,383	3,454	0.000%
Federal National Mortgage Assn.	3	12/1/34	73,823	69,352	0.002%
Federal National Mortgage Assn.	6.14	12/1/35	1,652	1,648	0.000%
Federal National Mortgage Assn.	6.15	12/1/35	642	641	0.000%
Federal National Mortgage Assn.	3	12/1/36	159,479	146,438	0.004%
Federal National Mortgage Assn.	5.5	12/1/38	2,595	2,649	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	5,651	5,543	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	9,447	9,264	0.000%
Federal National Mortgage Assn.	4	12/1/40	24,328	22,740	0.001%
Federal National Mortgage Assn.	4	12/1/40	36,601	34,679	0.001%
Federal National Mortgage Assn.	3.5	12/1/41	3,763	3,474	0.000%
Federal National Mortgage Assn.	3.5	12/1/45	86,098	78,830	0.002%
Federal National Mortgage Assn.	3	12/1/46	40,051	35,217	0.001%
Federal National Mortgage Assn.	3	12/1/46	96,145	84,873	0.003%
Federal National Mortgage Assn.	3	12/1/46	73,224	64,937	0.002%

Federal National Mortgage Assn.	3	12/1/46	52,848	46,651	0.001%
Federal National Mortgage Assn.	5	12/1/47	31,139	31,302	0.001%
Federal National Mortgage Assn.	3.5	12/1/47	6,056	5,522	0.000%
Federal National Mortgage Assn.	4	12/1/47	132,658	125,590	0.004%
Federal National Mortgage Assn.	3.5	12/1/48	296,903	270,745	0.008%
Federal National Mortgage Assn.	4	12/1/48	45,570	42,794	0.001%
Federal National Mortgage Assn.	3	12/1/49	30,005	26,157	0.001%
Federal National Mortgage Assn.	4	12/1/49	4,620	4,316	0.000%
Federal National Mortgage Assn.	3	12/1/50	23,287	20,429	0.001%
Federal National Mortgage Assn.	2	12/1/51	601,070	479,863	0.014%
Federal National Mortgage Assn.	2	12/1/51	428,824	342,454	0.010%
Federal National Mortgage Assn.	6	12/1/52	198,964	201,306	0.006%
Federal National Mortgage Assn.	6	2/1/33	93	96	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	5,357	5,071	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	527	538	0.000%
Federal National Mortgage Assn.	1.5	2/1/36	42,643	37,184	0.001%
Federal National Mortgage Assn.	6	2/1/36	9,763	10,114	0.000%
Federal National Mortgage Assn.	5	2/1/36	24,534	24,662	0.001%
Federal National Mortgage Assn.	6	2/1/37	13,296	13,775	0.000%
Federal National Mortgage Assn.	6	2/1/37	1,029	1,066	0.000%
Federal National Mortgage Assn.	6	2/1/37	12,423	12,870	0.000%
Federal National Mortgage Assn.	2.5	2/1/38	141,289	128,492	0.004%
Federal National Mortgage Assn.	5.5	2/1/38	9,464	9,661	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	2,736	2,793	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	9,181	9,004	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	8,697	8,529	0.000%
Federal National Mortgage Assn.	4	2/1/41	26,866	25,456	0.001%
Federal National Mortgage Assn.	4	2/1/41	7,142	6,767	0.000%
Federal National Mortgage Assn.	4	2/1/41	18,063	17,115	0.001%
Federal National Mortgage Assn.	5	2/1/42	4,242	4,229	0.000%
Federal National Mortgage Assn.	3	2/1/43	82,574	73,721	0.002%
Federal National Mortgage Assn.	4.5	2/1/44	22,564	22,017	0.001%
Federal National Mortgage Assn.	3	2/1/44	3,373	3,004	0.000%
Federal National Mortgage Assn.	4	2/1/45	61,796	58,548	0.002%
Federal National Mortgage Assn.	3	2/1/47	70,599	63,039	0.002%
Federal National Mortgage Assn.	3.5	2/1/47	134,425	123,517	0.004%
Federal National Mortgage Assn.	3.5	2/1/48	166,939	152,219	0.004%
Federal National Mortgage Assn.	3	2/1/49	90,187	79,406	0.002%
Federal National Mortgage Assn.	3.5	2/1/50	58,091	53,196	0.002%
Federal National Mortgage Assn.	4	2/1/50	81,033	76,035	0.002%
Federal National Mortgage Assn.	2	2/1/51	762,094	607,018	0.018%
Federal National Mortgage Assn.	4.5	2/1/51	220,343	213,127	0.006%
Federal National Mortgage Assn.	2	2/1/51	814,436	648,898	0.019%
Federal National Mortgage Assn.	2	2/1/52	215,431	172,036	0.005%
Federal National Mortgage Assn.	2.5	2/1/52	284,866	238,284	0.007%
Federal National Mortgage Assn.	2	2/1/52	278,073	222,060	0.007%
Federal National Mortgage Assn.	2	2/1/52	253,388	203,688	0.006%
Federal National Mortgage Assn.	6	2/1/53	398,056	407,901	0.012%
Federal National Mortgage Assn.	5.5	2/1/54	156,660	156,172	0.005%
Federal National Mortgage Assn.	5.5	2/1/54	104,676	104,487	0.003%
Federal National Mortgage Assn.	5	3/1/25	253	253	0.000%
Federal National Mortgage Assn.	6	3/1/33	1,965	2,010	0.000%
Federal National Mortgage Assn.	5	3/1/35	22,573	22,691	0.001%
Federal National Mortgage Assn.	3	3/1/35	78,655	73,890	0.002%
Federal National Mortgage Assn.	5	3/1/36	5,724	5,754	0.000%
Federal National Mortgage Assn.	2	3/1/37	1,484,769	1,315,142	0.039%
Federal National Mortgage Assn.	4.5	3/1/41	20,752	20,351	0.001%
Federal National Mortgage Assn.	2	3/1/42	307,401	257,698	0.008%
Federal National Mortgage Assn.	2.5	3/1/42	260,995	226,621	0.007%
Federal National Mortgage Assn.	2	3/1/42	103,736	87,020	0.003%
Federal National Mortgage Assn.	3.5	3/1/44	28,207	25,906	0.001%
Federal National Mortgage Assn.	3	3/1/44	37,319	33,323	0.001%
Federal National Mortgage Assn.	4.5	3/1/46	31,435	30,674	0.001%
Federal National Mortgage Assn.	3	3/1/46	145,372	129,795	0.004%
Federal National Mortgage Assn.	4	3/1/46	42,581	40,347	0.001%
Federal National Mortgage Assn.	4	3/1/49	53,338	50,353	0.001%
Federal National Mortgage Assn.	4	3/1/49	184,797	173,998	0.005%
Federal National Mortgage Assn.	5	3/1/49	44,863	44,518	0.001%
Federal National Mortgage Assn.	4.5	3/1/49	39,014	37,645	0.001%
Federal National Mortgage Assn.	3	3/1/50	86,640	75,455	0.002%
Federal National Mortgage Assn.	3	3/1/50	313,360	274,914	0.008%
Federal National Mortgage Assn.	2	3/1/51	883,890	702,152	0.021%

Federal National Mortgage Assn.	2	3/1/52	163,284	131,021	0.004%
Federal National Mortgage Assn.	2.5	3/1/52	349,088	289,230	0.009%
Federal National Mortgage Assn.	2	3/1/52	130,138	104,540	0.003%
Federal National Mortgage Assn.	2.5	3/1/52	43,943	36,935	0.001%
Federal National Mortgage Assn.	2	3/1/52	2,257,755	1,788,273	0.053%
Federal National Mortgage Assn.	5.5	3/1/53	130,637	130,036	0.004%
Federal National Mortgage Assn.	3	4/1/31	38,339	36,387	0.001%
Federal National Mortgage Assn.	5.5	4/1/35	1,382	1,411	0.000%
Federal National Mortgage Assn.	5	4/1/35	2,394	2,407	0.000%
Federal National Mortgage Assn.	6	4/1/35	2,262	2,327	0.000%
Federal National Mortgage Assn.	5	4/1/35	1,421	1,428	0.000%
Federal National Mortgage Assn.	6	4/1/36	254	263	0.000%
Federal National Mortgage Assn.	2.5	4/1/37	900,661	819,409	0.024%
Federal National Mortgage Assn.	4.5	4/1/42	14,646	14,363	0.000%
Federal National Mortgage Assn.	2	4/1/42	466,595	391,243	0.012%
Federal National Mortgage Assn.	3	4/1/43	185,544	165,944	0.005%
Federal National Mortgage Assn.	3.5	4/1/43	4,135	3,798	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	6,186	5,671	0.000%
Federal National Mortgage Assn.	3	4/1/43	141,673	126,483	0.004%
Federal National Mortgage Assn.	3	4/1/43	58,834	52,352	0.002%
Federal National Mortgage Assn.	3.5	4/1/43	19,900	18,281	0.001%
Federal National Mortgage Assn.	4	4/1/44	31,120	29,486	0.001%
Federal National Mortgage Assn.	3	4/1/47	96,835	85,179	0.003%
Federal National Mortgage Assn.	3	4/1/47	76,136	66,748	0.002%
Federal National Mortgage Assn.	3	4/1/50	2,022	1,767	0.000%
Federal National Mortgage Assn.	2	4/1/51	205,201	163,285	0.005%
Federal National Mortgage Assn.	3	4/1/51	149,570	130,586	0.004%
Federal National Mortgage Assn.	2	4/1/51	848,303	673,838	0.020%
Federal National Mortgage Assn.	3	4/1/52	343,351	295,846	0.009%
Federal National Mortgage Assn.	2	4/1/52	129,986	103,761	0.003%
Federal National Mortgage Assn.	2.5	4/1/52	70,112	58,035	0.002%
Federal National Mortgage Assn.	3	4/1/52	297,518	256,239	0.008%
Federal National Mortgage Assn.	3	4/1/52	948,233	816,817	0.024%
Federal National Mortgage Assn.	2	4/1/52	179,299	141,933	0.004%
Federal National Mortgage Assn.	2.5	4/1/52	1,308,202	1,082,633	0.032%
Federal National Mortgage Assn.	3	5/1/31	70,169	66,786	0.002%
Federal National Mortgage Assn.	2	5/1/36	125,602	111,413	0.003%
Federal National Mortgage Assn.	6	5/1/36	7,636	7,910	0.000%
Federal National Mortgage Assn.	1.5	5/1/37	580,661	502,773	0.015%
Federal National Mortgage Assn.	1.5	5/1/37	156,242	135,284	0.004%
Federal National Mortgage Assn.	5.5	5/1/39	3,541	3,615	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	4,690	4,926	0.000%
Federal National Mortgage Assn.	6.5	5/1/40	4,190	4,348	0.000%
Federal National Mortgage Assn.	5	5/1/40	9,241	9,219	0.000%
Federal National Mortgage Assn.	3	5/1/42	230,211	207,964	0.006%
Federal National Mortgage Assn.	6	5/1/42	5,570	5,771	0.000%
Federal National Mortgage Assn.	4	5/1/42	73,898	70,020	0.002%
Federal National Mortgage Assn.	3	5/1/43	20,462	18,270	0.001%
Federal National Mortgage Assn.	3	5/1/46	17,715	15,556	0.000%
Federal National Mortgage Assn.	3.5	5/1/46	15,660	14,328	0.000%
Federal National Mortgage Assn.	4.5	5/1/47	59,015	57,877	0.002%
Federal National Mortgage Assn.	4.5	5/1/48	31,445	30,585	0.001%
Federal National Mortgage Assn.	4.5	5/1/50	23,803	22,892	0.001%
Federal National Mortgage Assn.	4.5	5/1/50	26,799	25,763	0.001%
Federal National Mortgage Assn.	2	5/1/51	244,952	194,695	0.006%
Federal National Mortgage Assn.	2	5/1/51	534,614	423,641	0.013%
Federal National Mortgage Assn.	2.5	5/1/51	12,042	10,022	0.000%
Federal National Mortgage Assn.	2	5/1/51	1,297,267	1,032,313	0.030%
Federal National Mortgage Assn.	2.5	5/1/51	560,152	465,395	0.014%
Federal National Mortgage Assn.	4	5/1/52	102,272	94,874	0.003%
Federal National Mortgage Assn.	2.5	5/1/52	1,107,942	916,237	0.027%
Federal National Mortgage Assn.	2	5/1/52	40,418	32,458	0.001%
Federal National Mortgage Assn.	2.5	5/1/52	522,355	437,225	0.013%
Federal National Mortgage Assn.	5	5/1/53	56,154	54,839	0.002%
Federal National Mortgage Assn.	3	6/1/33	702	675	0.000%
Federal National Mortgage Assn.	3.5	6/1/35	74,088	71,126	0.002%
Federal National Mortgage Assn.	5	6/1/35	1,665	1,674	0.000%
Federal National Mortgage Assn.	5	6/1/35	5,535	5,564	0.000%
Federal National Mortgage Assn.	5	6/1/35	913	917	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,878	4,904	0.000%
Federal National Mortgage Assn.	6	6/1/36	448	464	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	41,322	41,960	0.001%

Federal National Mortgage Assn.	1.5	6/1/37	214,201	185,553	0.005%
Federal National Mortgage Assn.	5	6/1/41	2,903	2,897	0.000%
Federal National Mortgage Assn.	3	6/1/42	135,321	120,869	0.004%
Federal National Mortgage Assn.	5	6/1/42	9,877	9,856	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	9,141	8,363	0.000%
Federal National Mortgage Assn.	3.5	6/1/42	18,159	16,614	0.000%
Federal National Mortgage Assn.	3	6/1/42	14,194	12,680	0.000%
Federal National Mortgage Assn.	3.5	6/1/43	16,806	15,468	0.000%
Federal National Mortgage Assn.	3.5	6/1/43	3,357	3,084	0.000%
Federal National Mortgage Assn.	4	6/1/45	99,253	92,615	0.003%
Federal National Mortgage Assn.	3.5	6/1/46	99,383	91,695	0.003%
Federal National Mortgage Assn.	3.5	6/1/47	294,164	268,205	0.008%
Federal National Mortgage Assn.	4	6/1/47	49,622	46,785	0.001%
Federal National Mortgage Assn.	3	6/1/47	47,991	42,639	0.001%
Federal National Mortgage Assn.	4	6/1/48	240,676	226,010	0.007%
Federal National Mortgage Assn.	2.5	6/1/51	42,889	35,583	0.001%
Federal National Mortgage Assn.	2.5	6/1/51	62,447	52,768	0.002%
Federal National Mortgage Assn.	2.5	6/1/51	81,328	68,793	0.002%
Federal National Mortgage Assn.	2	6/1/52	35,469	28,103	0.001%
Federal National Mortgage Assn.	6.5	7/1/32	6,311	6,520	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	1,291	1,324	0.000%
Federal National Mortgage Assn.	5	7/1/34	13,976	14,050	0.000%
Federal National Mortgage Assn.	4	7/1/35	78,724	77,050	0.002%
Federal National Mortgage Assn.	5	7/1/35	8,007	8,049	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	24,867	25,737	0.001%
Federal National Mortgage Assn.	5.5	7/1/36	9,241	9,433	0.000%
Federal National Mortgage Assn.	2.5	7/1/37	286,336	260,402	0.008%
Federal National Mortgage Assn.	4.5	7/1/39	1,917	1,880	0.000%
Federal National Mortgage Assn.	5	7/1/41	8,568	8,546	0.000%
Federal National Mortgage Assn.	5	7/1/41	29,102	29,254	0.001%
Federal National Mortgage Assn.	3	7/1/42	30,115	26,893	0.001%
Federal National Mortgage Assn.	3.5	7/1/42	10,627	9,715	0.000%
Federal National Mortgage Assn.	3	7/1/42	89,042	79,506	0.002%
Federal National Mortgage Assn.	3.5	7/1/43	23,373	21,544	0.001%
Federal National Mortgage Assn.	3.5	7/1/43	10,083	9,251	0.000%
Federal National Mortgage Assn.	3	7/1/43	5,956	5,317	0.000%
Federal National Mortgage Assn.	5	7/1/47	98,572	98,180	0.003%
Federal National Mortgage Assn.	3.5	7/1/47	38,773	35,715	0.001%
Federal National Mortgage Assn.	3.5	7/1/47	243,244	221,796	0.007%
Federal National Mortgage Assn.	4.5	7/1/48	183,257	177,604	0.005%
Federal National Mortgage Assn.	2.5	7/1/50	71,118	59,341	0.002%
Federal National Mortgage Assn.	2	7/1/50	39,225	31,353	0.001%
Federal National Mortgage Assn.	3	7/1/50	94,872	81,793	0.002%
Federal National Mortgage Assn.	3.5	7/1/50	104,705	95,377	0.003%
Federal National Mortgage Assn.	2.5	7/1/51	264,203	218,554	0.006%
Federal National Mortgage Assn.	4.5	7/1/52	292,086	278,134	0.008%
Federal National Mortgage Assn.	5	7/1/53	79,140	77,278	0.002%
Federal National Mortgage Assn.	5	7/1/53	353,395	344,780	0.010%
Federal National Mortgage Assn.	2.5	8/1/30	16,419	15,434	0.000%
Federal National Mortgage Assn.	6	8/1/34	38,885	40,170	0.001%
Federal National Mortgage Assn.	2	8/1/36	107,666	95,968	0.003%
Federal National Mortgage Assn.	4	8/1/37	147,469	143,593	0.004%
Federal National Mortgage Assn.	6	8/1/37	41,361	42,728	0.001%
Federal National Mortgage Assn.	2	8/1/37	664,296	589,027	0.017%
Federal National Mortgage Assn.	5.5	8/1/37	1,459	1,489	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	450	459	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	807	823	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	32,192	32,861	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	1,571	1,604	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	7,696	7,855	0.000%
Federal National Mortgage Assn.	6.5	8/1/38	9,859	10,298	0.000%
Federal National Mortgage Assn.	6	8/1/38	7,716	7,994	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	2,151	2,109	0.000%
Federal National Mortgage Assn.	3	8/1/42	28,914	25,802	0.001%
Federal National Mortgage Assn.	4	8/1/42	75,553	71,930	0.002%
Federal National Mortgage Assn.	2	8/1/42	67,182	56,308	0.002%
Federal National Mortgage Assn.	2	8/1/42	27,040	22,640	0.001%
Federal National Mortgage Assn.	3.5	8/1/42	23,281	21,300	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	8,804	8,086	0.000%
Federal National Mortgage Assn.	3	8/1/43	22,053	19,488	0.001%
Federal National Mortgage Assn.	3.5	8/1/43	8,954	8,181	0.000%
Federal National Mortgage Assn.	3	8/1/47	282,293	249,209	0.007%

Federal National Mortgage Assn.	4.5	8/1/48	13,546	13,106	0.000%
Federal National Mortgage Assn.	3.5	8/1/49	45,735	41,556	0.001%
Federal National Mortgage Assn.	3	8/1/49	51,754	45,763	0.001%
Federal National Mortgage Assn.	2	8/1/50	169,664	135,968	0.004%
Federal National Mortgage Assn.	2.5	8/1/51	513,335	426,115	0.013%
Federal National Mortgage Assn.	2.5	8/1/51	33,653	27,928	0.001%
Federal National Mortgage Assn.	2.5	8/1/51	9,056	7,545	0.000%
Federal National Mortgage Assn.	2.5	8/1/51	308,099	256,866	0.008%
Federal National Mortgage Assn.	2	8/1/51	300,419	238,746	0.007%
Federal National Mortgage Assn.	4	8/1/52	147,582	136,832	0.004%
Federal National Mortgage Assn.	5	8/1/52	26,286	25,711	0.001%
Federal National Mortgage Assn.	4	8/1/52	179,051	166,070	0.005%
Federal National Mortgage Assn.	4.5	8/1/52	227,262	216,406	0.006%
Federal National Mortgage Assn.	5.5	8/1/53	547,343	546,276	0.016%
Federal National Mortgage Assn.	5.5	8/1/53	619,496	616,456	0.018%
Federal National Mortgage Assn.	5.5	9/1/34	9,068	9,256	0.000%
Federal National Mortgage Assn.	5	9/1/35	2,308	2,320	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	171,061	163,998	0.005%
Federal National Mortgage Assn.	2	9/1/36	148,884	132,624	0.004%
Federal National Mortgage Assn.	2	9/1/36	149,012	133,444	0.004%
Federal National Mortgage Assn.	5.5	9/1/36	11,753	11,997	0.000%
Federal National Mortgage Assn.	6	9/1/38	7,276	7,538	0.000%
Federal National Mortgage Assn.	5.5	9/1/38	9,210	9,401	0.000%
Federal National Mortgage Assn.	4.5	9/1/39	5,852	5,739	0.000%
Federal National Mortgage Assn.	6	9/1/39	27,805	28,807	0.001%
Federal National Mortgage Assn.	4.5	9/1/40	16,786	16,462	0.000%
Federal National Mortgage Assn.	4	9/1/41	54,227	51,381	0.002%
Federal National Mortgage Assn.	5.5	9/1/41	29,176	29,782	0.001%
Federal National Mortgage Assn.	4.5	9/1/42	8,386	8,224	0.000%
Federal National Mortgage Assn.	3.5	9/1/42	35,306	32,303	0.001%
Federal National Mortgage Assn.	3	9/1/43	34,103	30,432	0.001%
Federal National Mortgage Assn.	3.5	9/1/43	55,056	50,725	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	92,390	84,246	0.002%
Federal National Mortgage Assn.	4	9/1/45	5,089	4,792	0.000%
Federal National Mortgage Assn.	4	9/1/45	240,972	228,325	0.007%
Federal National Mortgage Assn.	4	9/1/46	5,084	4,762	0.000%
Federal National Mortgage Assn.	3	9/1/46	217,828	194,503	0.006%
Federal National Mortgage Assn.	4	9/1/47	96,674	91,170	0.003%
Federal National Mortgage Assn.	3	9/1/49	59,992	53,040	0.002%
Federal National Mortgage Assn.	3	9/1/49	271,280	238,562	0.007%
Federal National Mortgage Assn.	4.5	9/1/49	305,956	296,738	0.009%
Federal National Mortgage Assn.	2.5	9/1/50	656,765	554,477	0.016%
Federal National Mortgage Assn.	2	9/1/50	140,202	111,685	0.003%
Federal National Mortgage Assn.	2	9/1/52	137,478	108,860	0.003%
Federal National Mortgage Assn.	4	9/1/52	122,600	113,705	0.003%
Federal National Mortgage Assn.	5	9/1/52	92,050	89,884	0.003%
Federal National Mortgage Assn.	6	9/1/53	127,771	128,927	0.004%
Federal National Mortgage Assn.	5	9/1/53	162,993	159,422	0.005%
Federal National Mortgage Assn.	6	9/1/53	131,638	133,131	0.004%
Federal Signal			21,309	1,808,495	0.053%
Ferguson			10,800	2,359,044	0.070%
Fifth Third Bancorp	2.38	1/28/25	50,000	48,757	0.001%
Fifth Third Bancorp	5.63	1/29/32	80,000	79,884	0.002%
Fifth Third Bancorp	3.95	3/14/28	81,000	77,345	0.002%
Fifth Third Bancorp	2.55	5/5/27	25,000	23,019	0.001%
Fifth Third Bancorp	6.34	7/27/29	170,000	175,016	0.005%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	114,271	112,120	0.003%
First American Financial			14,701	897,496	0.027%
First Bancshares			20,934	543,237	0.016%
FirstKey Homes 2020-SFR2 Trust	1.67	10/19/37	180,000	168,424	0.005%
FirstService			11,371	1,885,312	0.056%
Fiserv	4.2	10/1/28	50,000	48,197	0.001%
Fiserv			93,818	14,993,993	0.443%
Five Below			2,864	519,472	0.015%
Five Star Bancorp			19,762	444,645	0.013%
Flagship Communities REIT			15,411	265,377	0.008%
Flagstar Mortgage Trust 2020-1NV	6	3/25/50	74,521	70,221	0.002%
Floor & decor Holdings			2,968	384,712	0.011%
FNMA 30 YR TBA APR	6	1/1/33	90,000	90,819	0.003%
FNMA 30 YR TBA APR	6.5	1/1/33	560,000	572,106	0.017%
FNMA 30 YR TBA APR	5	1/1/34	685,000	668,329	0.020%
FNMA 30 YR TBA APR	11	1/1/34	315,000	313,436	0.009%

FNMA 30 YR TBA APR	3.5	1/1/42	840,000	751,697	0.022%
FNMA 30 YR TBA APR	2.5	1/1/44	400,000	330,584	0.010%
Ford Credit Auto Lease Trust 2023	5.54	12/15/26	500,000	497,153	0.015%
Ford Credit Auto Lease Trust 2024	5.05	6/15/27	65,000	64,754	0.002%
Ford Credit Auto Owner Trust 2022	5.22	3/15/30	110,000	109,761	0.003%
Ford Credit Auto Owner Trust 2023-REV1	4.85	8/15/35	465,000	462,337	0.014%
Ford Motor	9.63	4/22/30	40,000	46,867	0.001%
Ford Motor Credit	6.8	11/7/28	200,000	208,354	0.006%
Ford Motor Credit	7.12	11/7/33	200,000	214,695	0.006%
Ford Motor Credit	5.8	3/5/27	380,000	381,278	0.011%
Fortinet			62,155	4,245,808	0.125%
Franco-Nevada			16,400	1,954,224	0.058%
Freddie Mac REMICS	4.5	5/25/50	96,020	19,009	0.001%
Freddie Mac STACR REMIC Trust 2020-DNA2	7.62	8/25/33	105,877	107,971	0.003%
Freeport-McMoRan	4.38	8/1/28	99,000	95,288	0.003%
Freeport-McMoRan	5	9/1/27	22,000	21,780	0.001%
Freeport-McMoRan			108,609	5,106,795	0.151%
Fresenius			91,335	2,466,034	0.073%
Gaci First Investment	4.88	2/14/35	245,000	234,104	0.007%
Gaci First Investment	5.13	2/14/53	420,000	364,778	0.011%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	13,906	12,405	0.000%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	53,956	47,795	0.001%
Galton Funding Mortgage Trust 2018-2	4	10/25/58	10,002	9,169	0.000%
GE			47,520	6,989,242	0.206%
GE			18,942	3,324,889	0.098%
GE HealthCare Technologies			46,163	4,196,678	0.124%
General Dynamics			40,603	11,469,941	0.339%
General Motors Financial	4	10/6/26	50,000	48,367	0.001%
General Motors Financial	5.4	5/8/27	200,000	200,082	0.006%
General Motors Financial	5.8	6/23/28	90,000	91,554	0.003%
Genmab			6,287	1,897,069	0.056%
Georgia Power	5.25	3/15/34	165,000	166,663	0.005%
Georgia Power	4.95	5/17/33	240,000	236,033	0.007%
GE Vernova			11,880	1,624,590	0.048%
Global Payments			27,908	3,730,183	0.110%
GLP Capital LP / GLP Financing II	3.35	9/1/24	60,000	59,317	0.002%
GMS			6,500	632,710	0.019%
GNMA II TBA APR	11	1/1/34	165,000	164,845	0.005%
GNMA II TBA APR	6	1/1/34	400,000	403,496	0.012%
Goldman Sachs	3.62	3/15/28	275,000	263,189	0.008%
Goldman Sachs	2.62	4/22/32	780,000	654,310	0.019%
Goldman Sachs	3.69	6/5/28	100,000	95,696	0.003%
Goldman Sachs	4.48	8/23/28	315,000	307,560	0.009%
Goldman Sachs			24,819	10,366,648	0.306%
Government National Mortgage Assn.	5.5	10/15/38	9,349	9,577	0.000%
Government National Mortgage Assn.	5	10/15/39	5,242	5,262	0.000%
Government National Mortgage Assn.	8	10/20/25	10	10	0.000%
Government National Mortgage Assn.	4.5	10/20/40	37,215	36,671	0.001%
Government National Mortgage Assn.	3.5	10/20/44	7,441	6,843	0.000%
Government National Mortgage Assn.	3.5	10/20/45	67,090	61,913	0.002%
Government National Mortgage Assn.	3	10/20/46	28,464	25,444	0.001%
Government National Mortgage Assn.	5	10/20/47	4,548	4,558	0.000%
Government National Mortgage Assn.	5.5	10/20/48	3,559	3,617	0.000%
Government National Mortgage Assn.	3	10/20/49	36,154	31,338	0.001%
Government National Mortgage Assn.	3.5	10/20/49	20,556	18,759	0.001%
Government National Mortgage Assn.	4	10/20/50	307,853	291,064	0.009%
Government National Mortgage Assn.	2.5	10/20/51	1,281,679	1,091,770	0.032%
Government National Mortgage Assn.	3	10/20/51	389,152	343,131	0.010%
Government National Mortgage Assn.	4	10/20/52	929,208	869,299	0.026%
Government National Mortgage Assn.	4.5	10/20/52	576,294	553,969	0.016%
Government National Mortgage Assn.	4.5	11/20/39	2,779	2,741	0.000%
Government National Mortgage Assn.	4.5	11/20/40	49,237	48,517	0.001%
Government National Mortgage Assn.	4.5	11/20/41	48,679	47,968	0.001%
Government National Mortgage Assn.	4	11/20/42	25,643	24,656	0.001%
Government National Mortgage Assn.	3	11/20/46	34,236	30,604	0.001%
Government National Mortgage Assn.	4	11/20/47	19,980	18,993	0.001%
Government National Mortgage Assn.	5	11/20/47	22,277	22,240	0.001%
Government National Mortgage Assn.	5.5	11/20/48	17,123	17,398	0.001%
Government National Mortgage Assn.	2.5	11/20/51	284,477	242,414	0.007%
Government National Mortgage Assn.	10	1/1/34	370,000	363,620	0.011%
Government National Mortgage Assn.	6.5	1/1/34	315,000	320,252	0.009%
Government National Mortgage Assn.	2.5	1/1/43	740,000	630,196	0.019%

Government National Mortgage Assn.	5.5	1/20/36	26,628	27,447	0.001%
Government National Mortgage Assn.	1.5	1/20/37	42,907	36,936	0.001%
Government National Mortgage Assn.	4.5	1/20/47	29,171	28,754	0.001%
Government National Mortgage Assn.	3.5	1/20/47	148,218	137,022	0.004%
Government National Mortgage Assn.	5.5	1/20/49	12,734	12,873	0.000%
Government National Mortgage Assn.	3	1/20/50	38,987	34,131	0.001%
Government National Mortgage Assn.	2	1/20/51	968,942	794,417	0.023%
Government National Mortgage Assn.	5	12/15/39	29,309	29,631	0.001%
Government National Mortgage Assn.	1.5	12/20/36	32,293	27,805	0.001%
Government National Mortgage Assn.	6	12/20/38	14,159	14,595	0.000%
Government National Mortgage Assn.	5.5	12/20/39	5,014	5,169	0.000%
Government National Mortgage Assn.	3.5	12/20/42	29,248	27,176	0.001%
Government National Mortgage Assn.	3.5	12/20/44	69,906	64,795	0.002%
Government National Mortgage Assn.	3.5	12/20/45	33,282	30,765	0.001%
Government National Mortgage Assn.	5	12/20/47	59,807	59,708	0.002%
Government National Mortgage Assn.	3.5	12/20/47	6,092	5,598	0.000%
Government National Mortgage Assn.	5.5	12/20/48	47,821	48,618	0.001%
Government National Mortgage Assn.	2.5	12/20/51	513,626	437,519	0.013%
Government National Mortgage Assn.	5	2/15/40	12,397	12,524	0.000%
Government National Mortgage Assn.	5	2/15/40	12,397	12,524	0.000%
Government National Mortgage Assn.	4	2/20/44	59,302	56,984	0.002%
Government National Mortgage Assn.	3	2/20/45	15,650	14,016	0.000%
Government National Mortgage Assn.	3.5	2/20/45	19,753	18,165	0.001%
Government National Mortgage Assn.	3.5	2/20/48	87,375	80,418	0.002%
Government National Mortgage Assn.	3.5	2/20/48	228,481	210,201	0.006%
Government National Mortgage Assn.	6.5	3/15/26	102	104	0.000%
Government National Mortgage Assn.	4.5	3/20/41	63,170	62,247	0.002%
Government National Mortgage Assn.	3.5	3/20/43	34,736	32,280	0.001%
Government National Mortgage Assn.	3.5	3/20/43	38,429	35,133	0.001%
Government National Mortgage Assn.	5.5	3/20/48	16,977	17,376	0.001%
Government National Mortgage Assn.	5.5	3/20/49	14,587	14,813	0.000%
Government National Mortgage Assn.	2	3/20/51	250,689	205,438	0.006%
Government National Mortgage Assn.	2	3/20/52	305,415	250,310	0.007%
Government National Mortgage Assn.	2.5	3/20/52	716,037	609,744	0.018%
Government National Mortgage Assn.	5	4/20/40	5,683	5,732	0.000%
Government National Mortgage Assn.	3.5	4/20/43	117,381	108,688	0.003%
Government National Mortgage Assn.	3.5	4/20/46	48,646	44,955	0.001%
Government National Mortgage Assn.	3.5	4/20/47	20,659	19,022	0.001%
Government National Mortgage Assn.	4	4/20/47	35,241	33,410	0.001%
Government National Mortgage Assn.	5.5	4/20/48	13,064	13,371	0.000%
Government National Mortgage Assn.	4.5	4/20/53	145,011	139,307	0.004%
Government National Mortgage Assn.	1.5	5/20/37	72,720	62,598	0.002%
Government National Mortgage Assn.	4.5	5/20/40	8,326	8,208	0.000%
Government National Mortgage Assn.	3	5/20/45	97,368	87,169	0.003%
Government National Mortgage Assn.	3	5/20/46	343,759	307,555	0.009%
Government National Mortgage Assn.	3.5	5/20/46	37,847	34,972	0.001%
Government National Mortgage Assn.	3	5/20/46	9,625	8,463	0.000%
Government National Mortgage Assn.	3	5/20/46	9,754	8,576	0.000%
Government National Mortgage Assn.	5.5	5/20/48	56,130	57,174	0.002%
Government National Mortgage Assn.	5	5/20/48	5,109	5,024	0.000%
Government National Mortgage Assn.	5	6/15/40	8,760	8,824	0.000%
Government National Mortgage Assn.	5	6/20/40	11,105	11,193	0.000%
Government National Mortgage Assn.	3.5	6/20/43	44,473	41,332	0.001%
Government National Mortgage Assn.	5.5	6/20/44	30,641	31,584	0.001%
Government National Mortgage Assn.	3	6/20/45	90,216	80,677	0.002%
Government National Mortgage Assn.	3.5	6/20/46	300,262	277,406	0.008%
Government National Mortgage Assn.	3	6/20/46	24,151	21,294	0.001%
Government National Mortgage Assn.	5	6/20/47	14,831	14,807	0.000%
Government National Mortgage Assn.	5	6/20/48	107,936	107,557	0.003%
Government National Mortgage Assn.	5	6/20/48	17,267	17,033	0.001%
Government National Mortgage Assn.	5	6/20/49	99,434	98,871	0.003%
Government National Mortgage Assn.	3	6/20/52	231,181	203,822	0.006%
Government National Mortgage Assn.	3	7/15/43	3,578	3,232	0.000%
Government National Mortgage Assn.	5	7/20/39	4,457	4,495	0.000%
Government National Mortgage Assn.	4	7/20/42	24,472	23,530	0.001%
Government National Mortgage Assn.	3	7/20/46	13,116	11,730	0.000%
Government National Mortgage Assn.	3.5	7/20/46	7,272	6,718	0.000%
Government National Mortgage Assn.	3	7/20/46	8,494	7,468	0.000%
Government National Mortgage Assn.	3	7/20/46	20,038	17,618	0.001%
Government National Mortgage Assn.	3	7/20/46	14,368	12,633	0.000%
Government National Mortgage Assn.	3	7/20/46	7,887	6,935	0.000%
Government National Mortgage Assn.	3	7/20/46	32,322	28,418	0.001%

Government National Mortgage Assn.	5	7/20/47	9,615	9,599	0.000%
Government National Mortgage Assn.	3.5	7/20/47	25,775	23,794	0.001%
Government National Mortgage Assn.	3.5	7/20/47	23,022	21,271	0.001%
Government National Mortgage Assn.	3	7/20/50	155,609	132,572	0.004%
Government National Mortgage Assn.	2	7/20/51	1,414,380	1,158,778	0.034%
Government National Mortgage Assn.	3	7/20/51	939,905	828,755	0.024%
Government National Mortgage Assn.	3.5	7/20/52	217,814	198,148	0.006%
Government National Mortgage Assn.	5	8/20/40	8,349	8,395	0.000%
Government National Mortgage Assn.	5	8/20/41	22,494	22,686	0.001%
Government National Mortgage Assn.	3	8/20/45	52,165	46,684	0.001%
Government National Mortgage Assn.	3	8/20/46	9,632	8,469	0.000%
Government National Mortgage Assn.	3	8/20/46	13,079	11,499	0.000%
Government National Mortgage Assn.	3	8/20/46	12,601	11,079	0.000%
Government National Mortgage Assn.	4.5	8/20/47	40,530	39,562	0.001%
Government National Mortgage Assn.	5	8/20/47	15,608	15,582	0.000%
Government National Mortgage Assn.	2.5	8/20/50	142,464	121,696	0.004%
Government National Mortgage Assn.	2	8/20/51	372,229	304,960	0.009%
Government National Mortgage Assn.	3	8/20/51	26,133	23,042	0.001%
Government National Mortgage Assn.	4	8/20/52	22,484	21,041	0.001%
Government National Mortgage Assn.	5	9/15/39	6,043	6,037	0.000%
Government National Mortgage Assn.	3	9/15/42	59,929	54,141	0.002%
Government National Mortgage Assn.	4.5	9/15/45	20,117	19,746	0.001%
Government National Mortgage Assn.	4.5	9/20/40	20,324	20,015	0.001%
Government National Mortgage Assn.	4	9/20/42	2,964	2,850	0.000%
Government National Mortgage Assn.	3.5	9/20/46	41,688	38,338	0.001%
Government National Mortgage Assn.	3	9/20/46	7,383	6,491	0.000%
Government National Mortgage Assn.	3	9/20/46	8,488	7,463	0.000%
Government National Mortgage Assn.	3.5	9/20/47	9,018	8,305	0.000%
Government National Mortgage Assn.	4	9/20/47	193,992	183,950	0.005%
Government National Mortgage Assn.	4.5	9/20/47	107,878	105,468	0.003%
Government National Mortgage Assn.	3.5	9/20/47	49,423	45,385	0.001%
Government National Mortgage Assn.	5.5	9/20/48	137	139	0.000%
Government National Mortgage Assn.	4	9/20/48	55,175	52,506	0.002%
Government National Mortgage Assn.	3	9/20/49	5,751	5,035	0.000%
Government National Mortgage Assn.	4.5	9/20/49	26,568	25,556	0.001%
Government National Mortgage Assn.	2.5	9/20/51	189,007	161,080	0.005%
Government National Mortgage Association	3.5	10/20/50	135,000	112,311	0.003%
Government National Mortgage Association	3	11/20/47	11,854	10,769	0.000%
Government National Mortgage Association	3	12/20/47	13,942	12,465	0.000%
Government National Mortgage Association	4	2/20/43	12,263	1,295	0.000%
Government National Mortgage Association	3.5	5/20/43	21,980	3,391	0.000%
Graco			11,116	1,038,901	0.031%
Great Portland Estates			215,680	1,056,590	0.031%
Great Wolf Trust 2019-WOLF	6.67	12/15/36	91,784	91,756	0.003%
Great Wolf Trust 2019-WOLF	6.97	12/15/36	42,221	42,155	0.001%
GSK, ADR			45,896	1,967,562	0.058%
GS Mortgage-Backed Securities Trust 2020-INV1	2.92	10/25/50	154,381	130,060	0.004%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	194,005	153,612	0.005%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	195,515	154,808	0.005%
GS Mortgage-Backed Securities Trust 2022-GR2	5.13	7/25/44	2,409	2,402	0.000%
Haemonetics			10,195	870,143	0.026%
Halliburton			421,369	16,610,366	0.491%
Hamamatsu Photonics KK			49,600	1,754,328	0.052%
Hanover Insurance Group			9,488	1,291,981	0.038%
HarborOne Bancorp			21,345	227,538	0.007%
Hardee s Funding	7.25	3/20/54	330,000	332,755	0.010%
Hardee s Funding	4.96	6/20/48	288,225	285,346	0.008%
Hardee s Funding	2.87	6/20/51	131,288	111,529	0.003%
Hartford Financial Services			9,968	1,027,202	0.030%
H.B. Fuller			10,564	842,373	0.025%
HCA	5.88	2/15/26	85,000	85,425	0.003%
HCA	4.5	2/15/27	50,000	49,000	0.001%
HCA	3.13	3/15/27	115,000	108,482	0.003%
HCA	3.38	3/15/29	45,000	41,169	0.001%
HCA	2.38	7/15/31	100,000	82,015	0.002%
HCA	5.38	9/1/26	95,000	95,119	0.003%
HCA	3.5	9/1/30	249,000	224,723	0.007%
HCA Healthcare			12,718	4,241,835	0.125%
HDFC Bank			155,352	2,695,295	0.080%
Healthcare Realty Holdings	3.63	1/15/28	260,000	239,858	0.007%
Healthcare Realty Holdings	2.05	3/15/31	95,000	73,248	0.002%
Healthcare Realty Trust, REIT			42,008	594,413	0.018%

Heineken			44,543	4,297,810	0.127%
Helios Technologies			3,892	173,933	0.005%
Heritage Commerce			6,823	58,541	0.002%
HilleVax			15,390	255,936	0.008%
Hilton Worldwide Holdings			28,520	6,083,601	0.180%
Hologic			24,041	1,874,236	0.055%
Home Bancshares			25,237	620,073	0.018%
Home Depot			13,948	5,350,453	0.158%
Honda Motor			122,400	1,529,343	0.045%
Honeywell International			37,943	7,787,801	0.230%
HPEFS Equipment Trust	2.4	11/20/29	175,000	168,061	0.005%
HPEFS Equipment Trust	1.96	5/21/29	160,000	156,391	0.005%
Hpefs Equipment Trust 2022-3	6.13	8/20/29	325,000	325,996	0.010%
HPEFS Equipment Trust 2023-2	6.25	1/21/31	100,000	101,082	0.003%
HPEFS Equipment Trust 2023-2	6.48	1/21/31	100,000	101,313	0.003%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	100,000	101,758	0.003%
HSBC Holdings	4.76	6/9/28	285,000	279,555	0.008%
Humana	5.95	3/15/34	135,000	140,063	0.004%
Humana	4.88	4/1/30	230,000	226,797	0.007%
Humana	5.38	4/15/31	220,000	220,220	0.007%
Humana	5.75	4/15/54	90,000	89,998	0.003%
Humana			5,881	2,039,060	0.060%
Hyundai Auto Lease Securitization Trust 2024	5.07	2/15/28	100,000	99,563	0.003%
Hyundai Capital America	6.5	1/16/29	95,000	99,531	0.003%
Hyundai Capital America	5.25	1/8/27	80,000	79,746	0.002%
Hyundai Capital America	5.4	1/8/31	50,000	50,101	0.001%
Hyundai Capital America	5.35	3/19/29	80,000	79,883	0.002%
Hyundai Capital America	5.5	3/30/26	70,000	70,141	0.002%
IdaCorp			11,088	1,029,964	0.030%
IDEX			30,050	7,332,801	0.217%
IGO			292,967	1,351,303	0.040%
Immatics			29,169	306,566	0.009%
Immunocore Holdings, ADR			4,100	266,500	0.008%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56	85,213	69,344	0.002%
Independence Realty Trust, REIT			65,717	1,060,015	0.031%
Indiana Michigan Power	5.63	4/1/53	20,000	20,069	0.001%
Indianapolis Power & Light	5.7	4/1/54	80,000	80,198	0.002%
Ingersoll-Rand			17,107	1,624,310	0.048%
Ing Groep	6.11	9/11/34	400,000	414,412	0.012%
ING Groep			481,227	7,923,695	0.234%
Insmed			24,451	663,356	0.020%
Installed Building Products			3,255	842,166	0.025%
Intapp			28,596	980,843	0.029%
Intel			116,730	5,155,964	0.152%
Intercontinental Exchange	4.35	6/15/29	250,000	243,299	0.007%
International Paper			69,100	2,696,282	0.080%
Interpublic Group of	4.65	10/1/28	110,000	107,822	0.003%
Intesa Sanpaolo			916,092	3,327,268	0.098%
Intuit			8,565	5,567,250	0.164%
Intuitive Surgical			19,888	7,937,102	0.234%
Invesco US CLO 2023-1	6.86	4/22/37	270,000	269,969	0.008%
Invitation Homes Operating Partnership	5.45	8/15/30	66,000	65,970	0.002%
Ionis Pharmaceuticals			17,500	758,625	0.022%
IPALCO Enterprises	5.75	4/1/34	140,000	139,155	0.004%
IQVIA	6.25	2/1/29	195,000	202,742	0.006%
Jack in the Box			3,309	226,600	0.007%
John Bean Technologies			9,822	1,030,230	0.030%
Johnson & Johnson			65,395	10,344,835	0.306%
Johnson Matthey			92,932	2,100,218	0.062%
JPMorgan Chase	2.74	10/15/30	110,000	97,432	0.003%
JPMorgan Chase	5.04	1/23/28	140,000	139,323	0.004%
JPMorgan Chase	5.34	1/23/35	130,000	130,550	0.004%
JPMorgan Chase	2.52	4/22/31	70,000	60,330	0.002%
JPMorgan Chase	3.54	5/1/28	120,000	114,485	0.003%
JPMorgan Chase	2.96	5/13/31	485,000	424,137	0.013%
JPMorgan Chase	2.18	6/1/28	295,000	269,424	0.008%
JPMorgan Chase			132,374	26,514,512	0.783%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	80,000	73,997	0.002%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	48,761	43,442	0.001%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	42,035	37,361	0.001%
JP Morgan Mortgage Trust 2020-5	3.57	12/25/50	155,946	132,978	0.004%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	6,830	6,638	0.000%

JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	3,036	2,949	0.000%
JP Morgan Mortgage Trust 2020-LTV1	3.24	6/25/50	157,487	132,079	0.004%
Julius Baer			55,739	3,222,923	0.095%
Kearny Financial Corp.			32,148	207,033	0.006%
Kenvue			600,994	12,897,331	0.381%
Kering			6,489	2,567,413	0.076%
Keurig Dr Pepper			157,982	4,845,308	0.143%
Keysight Technologies			21,200	3,315,256	0.098%
Kilroy Realty	3.45	12/15/24	470,000	461,379	0.014%
Kimbell Royalty Partners			25,593	397,203	0.012%
Kinder Morgan			92,485	1,696,175	0.050%
KIND Trust 2021-KIND	6.79	8/15/38	446,335	434,628	0.013%
Kingfisher			1,289,198	4,061,672	0.120%
Kion			43,218	2,276,818	0.067%
Kirin Holdings			103,800	1,441,657	0.043%
KLA			10,217	7,137,290	0.211%
Kohl's			8,658	252,381	0.007%
Koninklijke Philips			143,894	2,891,462	0.085%
KT			82,241	2,318,326	0.068%
Kubota Credit Owner Trust 2023-1	5.07	2/15/29	50,000	49,804	0.001%
L3Harris Technologies	5.05	6/1/29	155,000	154,526	0.005%
L3Harris Technologies			21,928	4,672,857	0.138%
Lam Research			4,838	4,700,456	0.139%
Landstar System			3,861	744,246	0.022%
Largan Precision			12,000	916,775	0.027%
Las Vegas Sands	3.5	8/18/26	95,000	89,995	0.003%
Lattice Semiconductor			24,498	1,916,479	0.057%
Legalzoom.com			37,140	495,448	0.015%
Legrand			43,522	4,616,689	0.136%
Leonardo DRS			34,152	754,418	0.022%
Liberty Energy			32,562	674,685	0.020%
Liberty Media Corp-Liberty Live			25,929	1,136,209	0.034%
Linde			28,480	13,223,834	0.391%
Littelfuse			3,069	743,772	0.022%
Live Oak Bancshares			25,948	1,077,101	0.032%
LM Ericsson			571,572	3,081,141	0.091%
L'Oreal			10,535	4,990,850	0.147%
Lowe s	4.25	4/1/52	59,000	48,127	0.001%
Lowe s	5.63	4/15/53	80,000	80,533	0.002%
Lowe s	5.75	7/1/53	80,000	82,223	0.002%
LPL Financial Holdings			18,462	4,877,660	0.144%
LSEGA Financing	2	4/6/28	750,000	668,207	0.020%
LSEGA Financing	2.5	4/6/31	200,000	169,075	0.005%
LSEGA Financing	3.2	4/6/41	200,000	151,170	0.004%
Lseg US Fin	5.3	3/28/34	200,000	201,244	0.006%
lululemon athletica			4,036	1,576,663	0.047%
MACOM Technology Solutions Holdings			14,897	1,424,749	0.042%
Macquarie Group			21,938	2,858,180	0.084%
MacroGenics			14,070	207,110	0.006%
Madison Park Funding XXXIII	6.6	10/15/32	250,000	250,075	0.007%
Magna International			61,228	3,335,701	0.099%
Magnolia Oil & Gas			48,559	1,260,106	0.037%
Mandatum Holding Oy			94,835	424,485	0.013%
Manhattan Associates			2,867	717,409	0.021%
Marriott International Inc/MD	5	10/15/27	178,000	177,409	0.005%
Mars	4.75	4/20/33	220,000	214,950	0.006%
Marsh & McLennan	2.25	11/15/30	85,000	72,192	0.002%
Marsh & McLennan	5.7	9/15/53	285,000	293,942	0.009%
Marsh & McLennan			36,750	7,569,765	0.224%
Martin Marietta Materials			8,816	5,412,495	0.160%
Masimo			12,847	1,886,582	0.056%
MasterCard			27,595	13,288,924	0.393%
Matador Resources			10,492	700,551	0.021%
Mattel	5.88	12/15/27	215,000	215,538	0.006%
McDonald's			25,096	7,075,817	0.209%
Medtronic			33,641	2,931,813	0.087%
Melrose Industries			543,125	4,617,465	0.136%
Merck			101,127	13,343,708	0.394%
Merus BV			4,900	220,647	0.007%
Meta Platforms	5.6	5/15/53	310,000	326,584	0.010%
Meta Platforms			71,861	34,894,264	1.031%
MetLife			153,783	11,396,858	0.337%

Metropolitan Life Global Funding I	5.15	3/28/33	150,000	149,922	0.004%
Mexico Government International Bond	5	5/7/29	240,000	237,196	0.007%
Mexico Government International Bond	6	5/7/36	230,000	230,990	0.007%
Micron Technology	6.75	11/1/29	155,000	166,044	0.005%
Micron Technology	5.3	1/15/31	89,000	89,246	0.003%
Micron Technology	4.19	2/15/27	70,000	67,988	0.002%
Micron Technology	5.33	2/6/29	115,000	116,006	0.003%
Micron Technology			110,348	13,008,926	0.384%
Microsoft			273,179	114,931,869	3.395%
Midamerican Energy	5.85	9/15/54	90,000	95,746	0.003%
Middlesex Water			5,782	303,555	0.009%
MidOcean Credit CLO XI	7.1	10/18/33	250,000	250,520	0.007%
Mirion Technologies			129,515	1,472,586	0.044%
Mitsubishi Corporation			162,300	3,739,404	0.110%
Mitsubishi Electric			324,700	5,389,318	0.159%
Mitsubishi HC Capital			233,400	1,650,124	0.049%
Mitsubishi UFJ Financial			445,700	4,585,252	0.135%
Mitsui Fudosan			553,500	6,025,249	0.178%
Mmaf Equipment Finance Llc 2021	1.19	11/13/43	100,000	92,015	0.003%
Mmaf Equipment Finance Llc 2024	4.95	7/14/31	335,000	333,847	0.010%
mo Fisher Scientific	5.2	1/31/34	110,000	111,615	0.003%
Molina Healthcare			16,877	6,933,578	0.205%
Moncler			48,158	3,598,080	0.106%
Mondelez International			168,612	11,802,840	0.349%
MongoDB			6,500	2,331,160	0.069%
Monolithic Power Systems			4,242	2,873,616	0.085%
Monro			23,096	728,448	0.022%
MoonLake Immunotherapeutics			9,956	500,090	0.015%
Morgan Stanley	5.17	1/16/30	225,000	224,705	0.007%
Morgan Stanley	2.7	1/22/31	55,000	48,034	0.001%
Morgan Stanley	5.12	2/1/29	345,000	343,031	0.010%
Morgan Stanley			22,635	2,131,312	0.063%
Morgan Stanley Residential Mortgage Loan Trust 2023-NQM1	7.53	9/25/68	95,895	97,520	0.003%
Mosaic			50,400	1,635,984	0.048%
Motorola Solutions	5	4/15/29	95,000	94,497	0.003%
Motorola Solutions	5.4	4/15/34	115,000	114,587	0.003%
Mplx	4.13	3/1/27	50,000	48,668	0.001%
MSCI			863	483,668	0.014%
MSC Industrial Direct			5,693	552,449	0.016%
Mueller Water Products			59,595	958,884	0.028%
Munich Re			19,892	9,716,881	0.287%
Murata Manufacturing			153,800	2,869,809	0.085%
MVW 2023-1	4.93	10/20/40	321,641	316,607	0.009%
MVW 2023-2	6.18	11/20/40	283,007	290,721	0.009%
MVW 2023-2	6.33	11/20/40	92,789	94,651	0.003%
Mylan	4.55	4/15/28	60,000	57,890	0.002%
NAPCO Security Technologies			17,415	699,386	0.021%
National Bank of Canada			68,623	5,783,957	0.171%
National Grid			313,453	4,221,029	0.125%
NAVER			13,309	1,852,633	0.055%
Neogen			52,756	832,490	0.025%
NeoGenomics			73,554	1,156,269	0.034%
Nestle			131,613	13,991,279	0.413%
Netflix	4.63	5/15/29	290,000	330,822	0.010%
Netflix			25,348	15,394,601	0.455%
Neuberger Berman Loan Advisers CLO 29	6.7	10/19/31	246,956	247,202	0.007%
Neuberger Berman Loan Advisers Clo 43	6.71	6/18/35	250,000	250,138	0.007%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	158,577	125,873	0.004%
Next			34,370	4,008,335	0.118%
NextEra Energy			86,234	5,511,215	0.163%
NextEra Energy Capital Holdings	2.44	1/15/32	205,000	169,103	0.005%
NextEra Energy Capital Holdings	5.25	2/28/53	95,000	90,539	0.003%
NextEra Energy Capital Holdings	5.75	9/1/25	150,000	150,707	0.004%
Niagara Mohawk Power	5.66	1/17/54	135,000	133,718	0.004%
Nike			11,194	1,052,012	0.031%
Nippon Telegraph & Telephone			6,412,900	7,618,616	0.225%
NiSource	5.25	3/30/28	45,000	45,260	0.001%
NiSource	3.49	5/15/27	55,000	52,423	0.002%
Nissan Auto Lease Trust 2024	4.97	9/15/28	85,000	84,593	0.002%
Nissan Motor Acceptance	1.85	9/16/26	85,000	76,838	0.002%
Norfolk Southern			14,057	3,582,708	0.106%
Norwegian Cruise Line Holdings			79,753	1,669,230	0.049%

Novanta			5,585	976,090	0.029%
Novartis			77,457	7,513,510	0.222%
Novo Nordisk			73,911	9,431,371	0.279%
NRG Energy	4.45	6/15/29	85,000	80,325	0.002%
Ntt Data			342,500	5,493,533	0.162%
Nutrien			20,592	1,118,352	0.033%
NV5 Global			4,667	457,413	0.014%
NVIDIA			88,255	79,743,688	2.356%
NXP Semiconductors			56,027	13,881,810	0.410%
OBX 2020-EXP1 Trust	3.5	2/25/60	108,325	95,838	0.003%
OBX 2023-NQM9 Trust	7.51	10/25/63	93,607	95,205	0.003%
Occidental Petroleum	6.13	1/1/31	225,000	232,875	0.007%
Occidental Petroleum	6.2	3/15/40	115,000	117,731	0.003%
Occidental Petroleum	7.5	5/1/31	185,000	205,813	0.006%
Occidental Petroleum	8.88	7/15/30	540,000	628,425	0.019%
Occidental Petroleum	6.38	9/1/28	65,000	67,438	0.002%
Occidental Petroleum	6.63	9/1/30	310,000	327,825	0.010%
OCP CLO 2014-7	7.23	7/20/29	250,000	250,151	0.007%
Octagon Investment Partners 49	6.81	4/15/37	265,000	264,331	0.008%
Octane Receivables Trust 2023-1	5.87	5/21/29	54,264	54,308	0.002%
Octane Receivables Trust 2023-3	6.48	7/20/29	100,000	100,775	0.003%
Octane Receivables Trust 2023-3	6.74	8/20/29	100,000	101,380	0.003%
Octane Receivables Trust 2023-3	7.58	9/20/29	100,000	103,538	0.003%
Octane Receivables Trust 2024-1	5.68	5/20/30	140,000	140,045	0.004%
OGE Energy			22,014	755,080	0.022%
Old Dominion Freight Line			28,223	6,189,586	0.183%
Ollies Bargain Outlet Holdings			11,080	881,636	0.026%
Omron			30,800	1,101,185	0.033%
ONEOK	5.65	11/1/28	45,000	46,031	0.001%
ONEOK	5.8	11/1/30	130,000	133,728	0.004%
ONEOK	6.05	9/1/33	130,000	135,407	0.004%
Onex			9,348	700,936	0.021%
Onto Innovation			12,037	2,179,660	0.064%
Oracle	4.9	2/6/33	240,000	234,819	0.007%
O'Reilly Automotive			3,721	4,200,562	0.124%
Origin Bancorp			20,559	642,263	0.019%
Otsuka Holdings			35,000	1,459,249	0.043%
Ovintiv	5.65	5/15/28	95,000	96,399	0.003%
P10			39,313	331,015	0.010%
Pacific Biosciences of California			95,758	359,093	0.011%
Pacific Gas & Electric	6.75	1/15/53	195,000	212,607	0.006%
Pacific Gas & Electric	2.5	2/1/31	205,000	170,194	0.005%
Pacific Gas & Electric	6.95	3/15/34	135,000	147,472	0.004%
Pacific Gas & Electric	6.7	4/1/53	80,000	86,391	0.003%
Pacific Gas & Electric	5.8	5/15/34	185,000	186,035	0.005%
Pacific Gas & Electric	5.9	6/15/32	80,000	81,206	0.002%
Pacific Gas & Electric	4.55	7/1/30	245,000	232,476	0.007%
Pacific Gas & Electric	2.1	8/1/27	74,000	66,533	0.002%
PacifiCorp	5.3	2/15/31	200,000	200,235	0.006%
Pacific Premier Bancorp			22,212	533,088	0.016%
Palmer Square CLO 2020-3	6.96	11/15/36	250,000	251,346	0.007%
Palomino Funding Trust I	7.23	5/17/28	540,000	565,854	0.017%
Panama Government International Bond	7.5	3/1/31	200,000	207,808	0.006%
Panasonic Holdings			309,400	2,955,087	0.087%
Papa John's International			16,909	1,126,139	0.033%
Parsons			21,343	1,770,402	0.052%
PAR Technology			43,308	1,964,451	0.058%
PAR Technology			6,599	284,364	0.008%
Paycor HCM			51,025	991,926	0.029%
PennyMac Financial Services			22,963	2,091,700	0.062%
Penumbra			1,010	225,412	0.007%
Perimeter Solutions			7,786	57,772	0.002%
Persimmon			114,169	1,897,985	0.056%
Petroleos Mexicanos	6.5	3/13/27	620,000	584,420	0.017%
Pfizer Investment Enterprises Pte	4.75	5/19/33	150,000	148,175	0.004%
Pfizer Investment Enterprises Pte	5.3	5/19/53	145,000	144,578	0.004%
Pfizer Investment Enterprises Pte	5.34	5/19/63	220,000	215,413	0.006%
Philip Morris International	5.13	2/15/30	150,000	149,705	0.004%
Phillips 66			10,600	1,731,404	0.051%
Pilbara Minerals			868,992	2,171,346	0.064%
Ping An Insurance			165,000	696,772	0.021%
Pinnacle Financial Partners			14,394	1,236,157	0.037%

Pioneer Natural Resources			4,300	1,128,750	0.033%
PNC Financial Services	6.62	10/20/27	50,000	51,460	0.002%
PNC Financial Services	5.3	1/21/28	70,000	69,994	0.002%
PNC Financial Services Group			11,581	1,871,490	0.055%
PNM Resources			25,614	964,111	0.028%
Popular			8,151	718,022	0.021%
Post Holdings			10,384	1,103,612	0.033%
Post Road Equipment Finance 2024-1	5.59	11/15/29	100,000	99,846	0.003%
PRA Group			12,654	330,016	0.010%
Prime Medicine			17,937	125,559	0.004%
Privia Health			50,599	991,234	0.029%
PROCEPT BioRobotics			24,960	1,233,523	0.036%
Procter & Gamble			90,245	14,642,251	0.433%
Progressive			46,282	9,572,043	0.283%
Progress Residential 2020-SFR3 Trust	1.5	10/17/27	100,000	93,648	0.003%
Prologis, REIT			13,071	1,702,106	0.050%
Prosperity Bancshares			12,039	791,925	0.023%
Prysmian			92,039	4,810,047	0.142%
Public Service Enterprise	5.88	10/15/28	50,000	51,398	0.002%
Public Storage, REIT			29,629	8,594,188	0.254%
Quaker Houghton			2,521	517,435	0.015%
Qualcomm			62,306	10,548,406	0.312%
QuidelOrtho			18,392	881,712	0.026%
RadNet			5,566	270,842	0.008%
Raizen Fuels Finance	6.45	3/5/34	200,000	205,323	0.006%
Raizen Fuels Finance	6.95	3/5/54	200,000	206,026	0.006%
Range Resources			252,089	8,679,424	0.256%
RBC Bearings			6,678	1,805,397	0.053%
Recruit Holdings			85,900	3,806,742	0.112%
Reddit			4,556	224,702	0.007%
Red Rock Resorts			13,911	832,156	0.025%
Renesas Electronics			124,800	2,202,110	0.065%
Rentokil Initial			168,132	1,001,855	0.030%
Repligen			3,526	648,502	0.019%
Revvity	1.9	9/15/28	185,000	161,112	0.005%
Revvity	3.3	9/15/29	109,000	99,038	0.003%
Revvity	2.25	9/15/31	100,000	81,667	0.002%
Rexford Industrial Realty, REIT			23,887	1,201,516	0.035%
RH			2,653	923,934	0.027%
Richemont			16,402	2,503,914	0.074%
RLI			4,200	623,574	0.018%
Roche Holding			26,418	6,737,221	0.199%
Rockwell Automation			16,700	4,865,211	0.144%
Rogers Communications	5	2/15/29	350,000	346,647	0.010%
Rogers Communications	5.3	2/15/34	305,000	301,832	0.009%
Rogers Communications	3.2	3/15/27	149,000	141,329	0.004%
Rogers Communications	3.8	3/15/32	150,000	134,710	0.004%
Rogers Communications	4.55	3/15/52	720,000	601,459	0.018%
Rogers Communications	4.35	5/1/49	20,000	16,259	0.000%
Romanian Government International Bond	5.88	1/30/29	270,000	270,438	0.008%
Roper Technologies			6,126	3,435,706	0.102%
Ross Stores	1.88	4/15/31	260,000	212,354	0.006%
Ross Stores			20,687	3,036,024	0.090%
Royal Gold			6,427	782,873	0.023%
RR 28	6.84	4/15/37	315,000	314,200	0.009%
Rush Enterprises			14,694	786,423	0.023%
RxSight			6,176	318,558	0.009%
Sabine Pass Liquefaction	4.2	3/15/28	55,000	53,213	0.002%
Safran			23,911	5,424,282	0.160%
Saia			3,664	2,143,440	0.063%
Salesforce			7,874	2,371,491	0.070%
Sampo			98,562	4,206,233	0.124%
Samsonite International			502,800	1,901,613	0.056%
Samsung Electronics			125,270	7,667,408	0.227%
Sana Biotechnology			27,044	270,440	0.008%
Sandvik			163,150	3,626,878	0.107%
Sanofi			79,558	7,815,489	0.231%
Santander Bank NA - SBCLN	1.83	12/15/31	38,843	38,285	0.001%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	155,000	147,304	0.004%
Santander Drive Auto Receivables Trust 2022-5	4.74	10/16/28	140,000	138,320	0.004%
Santander Drive Auto Receivables Trust 2022-6	4.72	6/15/27	440,000	436,663	0.013%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	275,909	273,916	0.008%

Santander UK Group Holdings	1.53	8/21/26	545,000	512,698	0.015%
SAP			39,877	7,771,866	0.230%
Sartorius Finance BV	4.88	9/14/35	200,000	232,445	0.007%
Saudi Government International Bond	4.75	1/16/30	200,000	198,701	0.006%
Saudi Government International Bond	5.75	1/16/54	200,000	198,500	0.006%
Savers Value Village			14,977	288,757	0.009%
SBA Tower Trust	2.59	10/15/31	235,000	185,731	0.005%
SBA Tower Trust	2.33	1/15/28	40,000	35,204	0.001%
SBA Tower Trust	1.84	4/15/27	290,000	259,626	0.008%
Sbna Auto Lease Trust 2024	5.39	11/20/26	90,000	89,994	0.003%
Sbna Auto Lease Trust 2024	5.24	1/22/29	85,000	84,807	0.003%
Scentre			1,521,426	3,364,845	0.099%
SCG 2023-NASH Mortgage Trust	7.72	12/15/40	335,000	336,884	0.010%
Schlumberger			281,451	15,426,329	0.456%
Sea, ADR			20,221	1,086,070	0.032%
Sealed Air			21,000	781,200	0.023%
SEB Funding	7.39	4/30/54	380,000	380,000	0.011%
Selective Insurance			20,576	2,246,282	0.066%
Sempra	3.4	2/1/28	50,000	47,174	0.001%
Sempra	3.7	4/1/29	75,000	70,074	0.002%
Sequoia Mortgage Trust 2013-4	3.44	4/25/43	68,674	63,970	0.002%
Sequoia Mortgage Trust 2017-5	3.78	8/25/47	102,578	92,934	0.003%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	21,416	19,563	0.001%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	4,541	4,072	0.000%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	44,377	40,879	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	14,758	13,583	0.000%
Service Corporation International			24,478	1,816,512	0.054%
ServiceMaster Funding	2.87	7/30/51	278,441	246,160	0.007%
ServiceNow			15,455	11,782,892	0.348%
Seven & i Holdings			308,700	4,499,602	0.133%
SFS Auto Receivables Securitization Trust 2024-1	5.51	1/20/32	35,000	35,127	0.001%
SFS Auto Receivables Securitization Trust 2024-1	4.94	1/21/31	65,000	64,699	0.002%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	2,828	2,771	0.000%
Shake Shack			7,200	749,016	0.022%
Shell, ADR			80,398	5,389,882	0.159%
Sherwin-Williams			6,644	2,307,661	0.068%
Shopify			37,591	2,900,897	0.086%
Siemens			96,869	18,513,212	0.547%
Siemens Healthineers			80,269	4,917,065	0.145%
Signal Peak CLO 5	6.88	4/25/37	415,000	413,963	0.012%
Simply Good Foods			14,447	491,631	0.015%
SiteOne Landscape Supply			9,839	1,717,397	0.051%
Skechers USA			12,435	761,768	0.023%
Skyline Champion			15,541	1,321,140	0.039%
Smb Private Education Loan Trust 2021	2.31	1/15/53	225,760	210,705	0.006%
SMC			2,700	1,513,370	0.045%
SM Energy			11,221	559,367	0.017%
Snowflake Computing			5,418	875,549	0.026%
Societe Generale	5.52	1/19/28	490,000	484,309	0.014%
Societe Generale	5.65	1/19/30	240,000	237,778	0.007%
Solventum	5.4	3/1/29	230,000	229,856	0.007%
Solventum	5.6	3/23/34	605,000	606,817	0.018%
Solventum	5.9	4/30/54	245,000	244,445	0.007%
Solventum	6	5/15/64	245,000	241,068	0.007%
Sony			53,600	4,598,738	0.136%
Sotera Health Topco			40,952	491,834	0.015%
Sound Bank			831	6,515	0.000%
South32			730,548	1,429,830	0.042%
Southern	5.7	3/15/34	285,000	292,873	0.009%
Southern	5.2	6/15/33	355,000	352,628	0.010%
Southern California Edison	5.7	3/1/53	115,000	115,326	0.003%
Southern California Edison	4.7	6/1/27	170,000	168,316	0.005%
Southern Company			7,466	535,611	0.016%
Southern Copper			57,309	6,104,555	0.180%
SouthState			15,899	1,351,892	0.040%
Southwestern Energy			219,402	1,663,067	0.049%
S&P Global			5,522	2,349,335	0.069%
Spirax Sarco Engineering			4,632	588,062	0.017%
Sprint Capital	6.88	11/15/28	305,000	324,444	0.010%
Sprint Capital	8.75	3/15/32	215,000	260,956	0.008%
SPX Technologies			16,169	1,990,889	0.059%
Standard Chartered	3.97	3/30/26	515,000	504,826	0.015%

Standard Chartered			252,672	2,143,025	0.063%
Stanley Black & decker	2.75	11/15/50	88,000	52,195	0.002%
Stanley Electric			64,300	1,195,973	0.035%
Stepstone			22,095	789,675	0.023%
Stericycle			16,911	892,055	0.026%
STERIS			15,557	3,497,525	0.103%
Stifel Financial			7,600	594,092	0.018%
Stora Enso			206,056	2,867,421	0.085%
Storebrand			344,347	3,174,115	0.094%
Strategic Education			12,351	1,285,986	0.038%
Structure Therapeutics, ADR			9,382	402,113	0.012%
Stryker			8,463	3,028,654	0.089%
Sumitomo Corporation			170,300	4,109,390	0.121%
Sumitomo Mitsui Trust Holdings			77,516	1,694,294	0.050%
Sun Life Financial			77,704	4,243,933	0.125%
Sutter Health	5.16	8/15/33	75,000	75,704	0.002%
Suzuki Motor			238,000	2,733,906	0.081%
Svenska Handelsbanken			380,577	3,852,895	0.114%
Symphony CLO XXXI	7.17	4/22/35	250,000	249,088	0.007%
Syndax Pharmaceuticals			12,302	292,788	0.009%
Synopsys			10,614	6,065,901	0.179%
Taiwan Semiconductor Manufacturing			536,759	13,065,298	0.386%
Taiwan Semiconductor Manufacturing, ADR			14,376	1,955,855	0.058%
Tango therapeutics			23,147	183,787	0.005%
Targa Resources	6.15	3/1/29	91,000	94,605	0.003%
Targa Resources Partners LP / Targa Resources Partners Finance	5	1/15/28	45,000	44,269	0.001%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	57,000	58,568	0.002%
Targa Resources Partners LP / Targa Resources Partners Finance	5.5	3/1/30	320,000	318,400	0.009%
Target			23,592	4,180,738	0.124%
TechnipFMC			55,894	1,403,498	0.041%
TechnoPro Holdings			99,400	2,034,697	0.060%
TE Connectivity			72,353	10,508,550	0.310%
Teledyne Technologies			4,163	1,787,259	0.053%
Teleflex			2,446	553,212	0.016%
Teleperformance			12,813	1,246,525	0.037%
Tencent Holdings			23,000	892,793	0.026%
Tenet Healthcare			36,870	3,875,406	0.114%
Terreno Realty, REIT			12,003	796,999	0.024%
Tesla			43,499	7,646,689	0.226%
Tetra Tech			3,677	679,179	0.020%
Texas Capital Bancshares			10,743	661,232	0.020%
Texas Instruments			49,787	8,673,393	0.256%
Thermo Fisher Scientific			37,144	21,588,464	0.638%
Thermon Group Holdings			27,519	900,422	0.027%
The Travelers Companies			39,450	9,079,023	0.268%
THK			67,300	1,570,163	0.046%
TJX			62,054	6,293,517	0.186%
T-Mobile US			90,455	14,764,065	0.436%
T-Mobile USA	5.75	1/15/54	465,000	480,830	0.014%
T-Mobile USA	6	6/15/54	275,000	293,368	0.009%
Tmx			31,817	840,068	0.025%
Toast			32,103	800,007	0.024%
Tokio Marine Holdings			189,100	5,876,225	0.174%
Tokyo Electron			22,600	5,908,897	0.175%
Toro			7,449	682,552	0.020%
Toronto-Dominion Bank	5.52	7/17/28	50,000	50,977	0.002%
TotalEnergies			127,974	8,772,272	0.259%
Towd Point Mortgage Trust 2019-HY3	6.44	10/25/59	117,540	118,387	0.003%
Toyota Motor			353,700	8,862,073	0.262%
Tractor Supply			24,885	6,512,902	0.192%
Transcat			1,845	205,588	0.006%
Transdigm Group			1,200	1,477,920	0.044%
TRP Inflation Protected Bond - I			586	6,070	0.000%
TRP Inst Emerging Markets Bd - Inst			6,101,092	40,938,325	1.209%
TRP Inst Emerging Markets Eq - Inst			5,650,796	180,034,348	5.319%
TRP Inst Floating Rate - Inst			1,633,223	15,450,289	0.456%
TRP Institutional High Yield - Inst			5,320,153	41,390,794	1.223%
TRP International Bond (USD Hgd) - I			8,115,548	68,576,382	2.026%
TRP Limited Duration Infl Foc Bd - I			1,675,192	7,756,139	0.229%
TRP Multi-Strategy Total Return - I			7,109,842	67,898,992	2.006%
TRP Real Assets - I			12,301,532	177,634,124	5.248%
TRP Treasury Reserve	5.37		48,234,720	48,234,720	1.425%

TRP US Treasury Long-Term Idx - I			9,249,242	69,831,776	2.063%
Ubs	9.25	5/13/72	200,000	216,750	0.006%
Ubs	3.09	5/14/32	285,000	242,436	0.007%
Ubs	6.54	8/12/33	480,000	504,760	0.015%
Ubs	6.3	9/22/34	200,000	209,034	0.006%
Ulta Beauty			5,439	2,843,944	0.084%
Umicore			73,375	1,584,497	0.047%
Unilever			191,345	9,609,429	0.284%
Union Pacific			25,134	6,181,205	0.183%
Unitedhealth	5.88	2/15/53	185,000	200,164	0.006%
Unitedhealth	4.9	4/15/31	370,000	370,219	0.011%
Unitedhealth	4.5	4/15/33	225,000	217,865	0.006%
Unitedhealth	5	4/15/34	325,000	325,528	0.010%
Unitedhealth	5.05	4/15/53	365,000	354,797	0.010%
UnitedHealth Group			59,799	29,582,565	0.874%
United Overseas Bank			185,400	4,026,433	0.119%
US Bancorp	5.38	1/23/30	100,000	100,480	0.003%
US Bancorp	5.68	1/23/35	160,000	161,738	0.005%
US Bank NA	6.79	8/25/32	213,126	214,357	0.006%
USD Variation Margin JPM			(334,654)	(334,654)	(0.010%)
U.S. Physical Therapy			7,349	829,482	0.025%
U.S. Treasury Bonds	4	11/15/42	4,305,000	4,054,772	0.120%
U.S. Treasury Bonds	4.75	11/15/53	3,910,000	4,173,314	0.123%
U.S. Treasury Bonds	3.88	2/15/43	2,195,000	2,029,003	0.060%
U.S. Treasury Bonds	3.63	2/15/53	4,330,000	3,800,928	0.112%
U.S. Treasury Bonds	3.63	5/15/53	294,900	259,097	0.008%
U.S. Treasury Bonds	3.38	8/15/42	6,125,000	5,290,469	0.156%
U.S. Treasury Bonds	4.38	8/15/43	355,000	350,895	0.010%
U.S. Treasury Bonds	4.13	8/15/53	3,955,000	3,801,744	0.112%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/34	3,243,216	3,204,196	0.095%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	9,309,764	8,938,828	0.264%
U.S. Treasury Notes	4.63	10/15/26	4,430,000	4,442,459	0.131%
U.S. Treasury Notes	1.5	1/31/27	2,950,000	2,719,992	0.080%
U.S. Treasury Notes	4.13	6/15/26	6,590,000	6,526,159	0.193%
U.S. Treasury Notes	3.25	6/30/27	4,080,000	3,940,388	0.116%
U.S. Treasury Notes	4.5	7/15/26	4,600,000	4,592,813	0.136%
U.S. Treasury Notes	4.63	9/15/26	10,732,500	10,757,654	0.318%
Utz Brands			42,120	776,693	0.023%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	205,075	162,378	0.005%
Varonis Systems			10,100	476,417	0.014%
Vaxcyte			15,123	1,033,052	0.031%
Veeva Systems			4,928	1,141,768	0.034%
Veralto			9,789	867,893	0.026%
Veritex Holdings			21,690	444,428	0.013%
Verizon Master Trust	4.98	1/22/29	130,000	128,356	0.004%
Vertex Pharmaceuticals			9,092	3,800,547	0.112%
Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	97,107	0.003%
Verus Securitization Trust 2021-5	1.22	9/25/66	113,132	93,799	0.003%
Verve therapeutics			23,193	308,003	0.009%
VF	2.95	4/23/30	170,000	140,516	0.004%
Vimeo			116,307	475,696	0.014%
Viper Energy Partners			16,000	615,360	0.018%
Visa			116,499	32,512,541	0.961%
Vistra Operations	6.95	10/15/33	100,000	106,465	0.003%
Vistra Operations	5.13	5/13/25	96,000	95,038	0.003%
Volkswagen Group of America Finance	5.6	3/22/34	210,000	211,933	0.006%
Volkswagen Group of America Finance	3.2	9/26/26	385,000	366,385	0.011%
Vontier			17,216	780,918	0.023%
VSE			10,915	873,200	0.026%
Wabtec			79,097	11,522,851	0.340%
Wal-Mart			200,587	12,069,320	0.357%
Walt Disney	3.6	1/13/51	135,000	104,736	0.003%
Warby Parker			42,619	580,045	0.017%
Warnermedia Holdings	3.76	3/15/27	326,000	310,993	0.009%
WB Commercial Mortgage Trust 2024-HQ	6.13	3/15/40	100,000	100,539	0.003%
Weatherford International			10,542	1,216,758	0.036%
Welcia Holdings			44,600	755,735	0.022%
Wellfleet CLO 2017-2A	6.64	10/20/29	63,639	63,655	0.002%
Wells Fargo	2.57	2/11/31	1,773,000	1,525,294	0.045%
Wells Fargo	2.39	6/2/28	670,000	613,259	0.018%
Wells Fargo			78,732	4,563,307	0.135%
Wells Fargo Commercial Mortgage Trust 2016-C35	3.18	7/15/48	370,000	347,334	0.010%

Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	615,000	565,725	0.017%
Western Alliance Bancorp			13,868	890,187	0.026%
Western Midstream Operating	6.35	1/15/29	45,000	46,489	0.001%
Western Midstream Operating	4.5	3/1/28	50,000	48,125	0.001%
West Fraser Timber			9,377	810,444	0.024%
Westlake	1.63	7/17/29	300,000	290,542	0.009%
Weyerhaeuser, REIT			116,732	4,191,846	0.124%
Wheaton Precious Metals			48,279	2,275,389	0.067%
White Mountains Insurance Group			489	877,413	0.026%
Williams	3.75	6/15/27	50,000	48,103	0.001%
Williams Companies			44,351	1,728,358	0.051%
WillScot Mobile Mini Holdings			20,377	947,531	0.028%
Wilmar International			1,153,300	2,931,105	0.087%
Workiva			15,064	1,277,427	0.038%
World Omni Auto Receivables Trust 2023	5.03	5/15/29	210,000	208,709	0.006%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	100,000	73,500	0.002%
Worley			275,899	3,014,945	0.089%
WPP			389,744	3,710,300	0.110%
Wyndham Hotels & Resorts			10,632	816,006	0.024%
Xcel Energy	3.4	6/1/30	255,000	227,687	0.007%
XCEL Energy			52,100	2,800,375	0.083%
Xenon Pharmaceuticals			7,714	332,088	0.010%
XP			54,265	1,392,440	0.041%
Zentalis Pharmaceuticals			18,602	293,168	0.009%
Z Holdings			508,300	1,301,775	0.038%
Zoetis			13,586	2,298,887	0.068%
Zurich Insurance Group			10,287	5,554,089	0.164%
Zurn Elkay Water Solutions			21,873	732,089	0.022%
Miscellaneous Securities ‡				15,398,185	
Total Investments in Securities				**3,383,952,408**	

‡ 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
DEUTSCHE BANK AG	USD	235,598	EUR	217,970	05/24/2024	(327)	0.000%
STATE STREET	USD	955,244	EUR	883,226	05/24/2024	(737)	0.000%
STATE STREET	USD	97,699	EUR	89,972	05/24/2024	316	0.000%
JP MORGAN	USD	146,929	EUR	135,020	05/24/2024	787	0.000%
STATE STREET	USD	94,078	EUR	86,843	05/24/2024	82	0.000%
BNP SECURITIES LONDON	USD	290,397	EUR	267,328	05/24/2024	1,048	0.000%
Total Forward Currency Exchange Contracts						**1,168**	

Options	Strike Price($)	Exercise Date	Shares/Par	Value ($)	% of Net Assets
HYG 05/17/2024 C 77 OTC	77.00	5/17/2024	(8,230)	(617,250)	(0.018%)
HYG 05/17/2024 P 77 OTC	77.00	5/17/2024	(2,455)	(149,755)	(0.004%)
SPX 05/17/2024 C 5300 OTC	5,300.00	5/17/2024	(400)	(3,094,000)	(0.091%)
US 10YR FUT OPTN May24P 110.5	110.50	4/26/2024	111	62,438	0.002%
USD IRS OPT 6M/2Y 4.2 8/8/24 PAY	4.20	8/8/2024	(12,180,000)	(63,028)	(0.002%)
USD IRS OPT 6M/2Y 4.2 8/8/24 PAY	4.20	8/8/2024	(13,377,000)	(69,222)	(0.002%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(23,703,000)	(122,592)	(0.004%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(23,704,000)	(122,597)	(0.004%)
USD IRS OPT 6M/2Y 4.2 8/9/24 PAY	4.20	8/9/2024	(11,669,000)	(60,352)	(0.002%)
USD IRS OPT 6M/30Y 3.8 8/8/24 PAY	3.80	8/8/2024	1,469,000	28,734	0.001%
USD IRS OPT 6M/30Y 3.8 8/8/24 PAY	3.80	8/8/2024	1,666,000	32,587	0.001%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	1,469,000	28,905	0.001%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	2,938,000	57,809	0.002%
USD IRS OPT 6M/30Y 3.8 8/9/24 PAY	3.80	8/9/2024	2,938,000	57,809	0.002%
Total Options				**(4,030,516)**	

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	47,500	82	0.000%
CDX HY CDSI S41 V2 5Y 12/20/2028	1,676,070	123,697	0.004%
CMBX AAA CDSI S16 04/17/2065	(121,000)	1,638	0.000%
CDX EM IG CDSI S40 5Y 12/20/2028	1,702,000	27,188	0.001%
CMBX AAA CDSI S15 11/18/2064	(2,174,000)	22,237	0.001%
CDX IG CDSI S41 5Y 12/20/2028	18,339,000	419,798	0.012%
CMBX AAA CDSI S15 11/18/2064	(1,046,000)	10,699	0.000%
CMBX AAA CDSI S16 04/17/2065	(144,000)	1,949	0.000%
FREEPORT-MCMORAN INC CDS 12/20/2028	290,000	637	0.000%
CMBX AAA CDSI S15 11/18/2064	(349,000)	3,570	0.000%
CMBX AAA CDSI S15 11/18/2064	(301,000)	3,079	0.000%
MEXICO CDS 12/20/2028	3,347,000	25,621	0.001%
CMBX AAA CDSI S15 11/18/2064	(2,490,000)	25,469	0.001%

Total Swap Contracts	**665,664**

Futures Contracts	**Contracts**	**Expiration**	**Contract Value**	**Unrealized G/L**	**% of Net Assets**
FVM4 5YR US NOTE FUT JUN 24	427	6/28/2024	45,695,672	43,242	1.350%
MSCI EAFE Jun24 FUT 06/24	(104)	6/21/2024	(12,256,920)	(65,398)	(0.362%)
S&P500 EMINI FUT 6/24	267	6/21/2024	70,868,475	1,032,007	2.094%
TUM4 2YR US NOTE FUT JUN 24	(78)	6/28/2024	(15,949,781)	17,473	(0.471%)
UXYM4 UST 10YR ULTRA FUT JUN 24	(66)	6/18/2024	(7,564,219)	(32,377)	(0.223%)
WNM4 ULTRA US BOND FUT JUN 24	(17)	6/18/2024	(2,193,000)	(29,778)	(0.065%)

Total Futures Contracts	**965,170**

NET ASSETS	**3,384,878,502**
NET ASSET VALUE PER SHARE	
Spectrum Moderate Growth Allocation Fund Shares	**39.43**
($1,432,742,218 / 36,333,956 Shares Outstanding)	
Spectrum Moderate Growth Allocation Fund - I Class Shares	**39.48**
($1,947,988,619 / 49,340,916 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
AED United Arab Emirates Dirham
AFA Afghanistan Afghani
ALL Albania Lek
AMD Armenian Dram
ANG Netherlands Antillian Guilder
AOA Angolan Kwanza
ARS Argentine Peso
AUD Australian Dollar
AZM Azerbaijan Manat
BAM Bosnia and Herzegovina Convertible Mark
BBD Bardados Dollar
BDT Bandladesh Taka
BGN Bulgarian Lev
BHD Bahraini Dinar
BMD Bermudian Dollar
BOB Bolivian Boliviano
BRL Brazilian Real
BSD Bahamian Dollar
BWP Botswana Pula
BYR Belarusian Ruble
DOP Dominican Peso
DZD Algerian Dinar
ECS Ecuador Sucre
EEK Estonian Kroon
EGP Egyptian Pound
ETB Ethiopian Birr
EUR Euro
FJD Fiji Dollar
FKP Falkland Islands Pound
GBP British Pound
GHC Ghanaian Cedi
GIP Gibraltar Pound
GTQ Guatemalan Quetzal
GYD Guyanan Dollar
HKD Hong Kong Dollar
HNL Honduran Lempira
HRK Croatian Kuna
HTG Haitian Gourde
HUF Hungarian Forint
IDR Indonesian Rupiah
ILS Israeli New Shekel
LBP Lebanese Pound
LKR Sri Lanka Rupee
LRD Liberian Dollar
LTL Lithuanian Litas
LVL Latvian Lats
LYD Libyan Dinar
MAD Moroccan Dirham
MDL Moldavan Leu
MGA Malagasy Franc
MOP Macau Pataca
MRO Mauritanian Ouguiya
MTL Maltese Lira
MUR Mauritius Rupee
MWK Malawi Kwacha
MXN Mexican Peso
MYR Malaysian Ringgit
MZM Mozambican Metical
NAD Namibian Dollar
NGN Nigerian Naira
NIO Nicarguan Cordoba Oro
NOK Norwegian Kroner
QAR Qatari Rial
RON Romanian Leu
RSD Serbian Dinar
RUB Russian Rouble
RWF Rwandan Franc
SAR Saudi Riyal
SDD Sudanese Dinar
SEK Swedish Krona
SGD Singapore Dollar
SIT Slovenian Tolar
SKK Slovak Koruna
SLL Sierra Leonean Leone
SOS Somali Shilling
SVC El Salvador Colon
SZL Swazi Lilangeni
THB Thai Baht
TND Tunisian Dinar
TRY Turkish Lira
TTD Trinidad and Tobago Dollar
TWD Taiwan Dollar
TZS Tanzanian Shilling

BZD Belize Dollar
CAD Canadian Dollar
CHF Swiss Franc
CLP Chilean Peso
CNY China Yuan Renminbi
COP Columbian Peso
CRC Costa Rican Colon
CUP Cuban Peso
CYP Cyprus Pound
CZK Czech Koruna
INR Indian Rupee
IQD Iraqi Dinar
IRR Iranian Rial
ISK Iceland Krona
JMD Jamaican Dollar
JOD Jordanian Dinar
JPY Japanese Yen
KES Kenyan Shilling
KHR Cambodian Riel
KPW North Korean Won
NPR Nepalese Rupee
NZD New Zealand Dollar
OMR Omani Rial
PAB Panamanian Balboa
PEN Peruvian Nuevo Sol
PGK Papua New Guinea Kina
PHP Philippine Peso
PKR Pakistan Rupee
PLN Polish Zloty
PYG Guarani
UAG Ukrainian Hryvnai
UGX Uganda Shilling
USD U.S. Dollar
UYU Uruguayan Peso
VEB Venezuelan Bolivar
VND Vietnamese Dong
XAF CFA Franc BEAC
XCD East Caribbean Dollar
XOF CFA Franc BCEAO
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.