

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
10X Genomics			3,400	189,856	0.009%
280 Park Avenue 2017-280P Mortgage Trust	6.06	9/15/34	369,560	358,342	0.017%
522 Funding CLO 2019-5	6.84	4/15/35	440,000	423,030	0.020%
ABB			48,558	1,910,313	0.092%
AbbVie	4.88	11/14/48	650,000	612,981	0.030%
AbbVie	3.2	11/21/29	905,000	819,034	0.040%
AbbVie	4.05	11/21/39	260,000	226,292	0.011%
AbbVie	4.25	11/21/49	380,000	327,726	0.016%
AbbVie	4.7	5/14/45	600,000	544,638	0.026%
Abcam, ADR			25,185	616,277	0.030%
Accenture			7,745	2,389,952	0.115%
Adaptive Biotechnologies			4,008	26,894	0.001%
Adobe			865	422,976	0.020%
Advanced Micro Devices			12,359	1,407,814	0.068%
Adyen			573	992,246	0.048%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	2.45	10/29/26	460,000	410,199	0.020%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	3.5	1/15/25	150,000	144,236	0.007%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	4.88	1/16/24	355,000	352,497	0.017%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	150,000	150,626	0.007%
Affirm Holdings			4,635	71,055	0.003%
Agilent Technologies			9,527	1,145,622	0.055%
Agilysys			4,046	277,717	0.013%
Agios Pharmaceuticals			3,545	100,394	0.005%
AGL CLO 17	6.39	1/21/35	590,000	577,702	0.028%
AIA Group			72,800	739,393	0.036%
Air Lease			7,446	311,615	0.015%
Air Liquide			8,420	1,510,001	0.073%
Akzo Nobel			12,067	986,516	0.048%
Alcon			9,107	755,538	0.036%
Alexandria Real Estate Equities	3.95	1/15/27	455,000	431,119	0.021%
Alexandria Real Estate Equities	4.7	7/1/30	105,000	99,554	0.005%
Alexandria Real Estate Equities	3.38	8/15/31	475,000	406,399	0.020%
Alibaba Group Holding, ADR			2,839	236,631	0.011%
Alignment Healthcare			24,084	138,483	0.007%
Align Technology			623	220,318	0.011%
Allegiant Travel			2,830	357,372	0.017%
Allstate			20,794	2,267,378	0.109%
Ally Financial	4.75	6/9/27	1,060,000	984,517	0.048%
Alphabet Class A			16,914	2,024,606	0.098%
Alphabet Class C			157,496	19,052,291	0.920%
Altus Group			1,947	64,564	0.003%
Amadeus IT			12,533	954,393	0.046%
Amazon.com			162,609	21,197,709	1.023%
Amcor			34,012	337,556	0.016%
Ameren			3,946	322,270	0.016%
American Express			10,070	1,754,194	0.085%
AmeriCredit Automobile Receivables Trust 2020-3	1.49	9/18/26	445,000	411,619	0.020%
AmeriCredit Automobile Receivables Trust 2021-1	1.21	12/18/26	251,000	228,983	0.011%
Americredit Automobile Receivables Trust 2023-1	5.8	12/18/28	410,000	406,052	0.020%
AmerisourceBergen			32,388	6,232,423	0.301%
AMETEK			21,763	3,522,994	0.170%
Amgen	4.88	3/1/53	135,000	124,343	0.006%
Amgen			12,009	2,666,238	0.129%
Amphenol			25,168	2,138,022	0.103%
Amplitude			20,097	221,067	0.011%
Amur Equipment Finance Receivables X	2.91	8/21/28	250,000	222,712	0.011%
Analog Devices			4,776	930,413	0.045%
Angel Oak Mortgage Trust 2020-5	2.04	5/25/65	50,001	45,841	0.002%
Angel Oak Mortgage Trust 2022-1	2.88	12/25/66	277,984	241,049	0.012%
Anheuser-Busch InBev Worldwide	5.55	1/23/49	600,000	630,116	0.030%
Anheuser-Busch InBev Worldwide	4.5	6/1/50	459,000	423,041	0.020%
Antofagasta			52,017	967,332	0.047%
ANZ Group Holdings			44,026	696,922	0.034%
Aon	2.8	5/15/30	145,000	125,043	0.006%
Apellis Pharmaceuticals			8,249	751,484	0.036%

Apple			139,554	27,069,289	1.307%
Applebee S Funding Llc / Ihop Funding	7.82	3/5/53	470,000	462,407	0.022%
Applied Materials			27,659	3,997,832	0.193%
Argenx, ADR			1,268	494,178	0.024%
Arrow Electronics	4	4/1/25	510,000	489,625	0.024%
Asahi Kasei			84,900	574,864	0.028%
Ascendis Pharma, ADR			4,096	365,568	0.018%
Ashtead			18,858	1,307,442	0.063%
ASML Holding			2,943	2,132,939	0.103%
ASML Holding			4,321	3,134,145	0.151%
Assurant			4,026	506,149	0.024%
Astellas Pharma			114,600	1,706,678	0.082%
AstraZeneca, ADR			64,607	4,623,923	0.223%
Atlassian			3,270	548,739	0.026%
AT&T	3.5	9/15/53	1,140,000	808,251	0.039%
Austin Fairmont Hotel Trust 2019-FAIR	6.44	9/15/32	235,000	232,624	0.011%
Autodesk			5,792	1,185,101	0.057%
Autoliv			9,751	829,626	0.040%
AutoZone			400	997,344	0.048%
Avid Bioservices			14,885	207,943	0.010%
AXA			83,838	2,477,523	0.120%
Axis Capital Holdings			9,882	531,948	0.026%
AZZ			9,579	416,303	0.020%
Baltimore Gas & Electric	5.4	6/1/53	200,000	203,193	0.010%
Banco Bilbao Vizcaya Argentaria	5.86	9/14/26	400,000	393,781	0.019%
Banco Santander	1.72	9/14/27	400,000	345,658	0.017%
Bank of America	3.25	10/21/27	2,120,000	1,974,918	0.095%
Bank of America	3.42	12/20/28	175,000	160,329	0.008%
Bank of America	2.5	2/13/31	450,000	375,468	0.018%
Bank of America	3.56	4/23/27	1,115,000	1,057,638	0.051%
Bank of America	2.59	4/29/31	110,000	92,064	0.004%
Bank of America	4.27	7/23/29	875,000	828,792	0.040%
Bank of America	1.9	7/23/31	2,130,000	1,692,302	0.082%
Bank of America			175,772	5,042,899	0.243%
Bank Of Ireland	6.25	9/16/26	365,000	362,070	0.017%
BankUnited			8,278	178,391	0.009%
Barclays	6.22	5/9/34	305,000	302,979	0.015%
Barclays	5.5	8/9/28	225,000	218,262	0.011%
Barry Callebaut			374	722,598	0.035%
BASF			17,266	838,838	0.040%
BAT International Finance	1.67	3/25/26	80,000	71,850	0.003%
Bayer			26,765	1,481,578	0.072%
Bayview MSR Opportunity Master Fund Trust 2021-INV4	2.5	10/25/51	506,009	390,991	0.019%
BBCMS 2019-BWAY Mortgage Trust	7.42	11/15/34	235,000	112,740	0.005%
Beacon Roofing Supply			5,449	452,158	0.022%
Becton Dickinson	2.82	5/20/30	250,000	218,175	0.011%
Becton Dickinson	3.7	6/6/27	304,000	289,064	0.014%
Becton, Dickinson & Company			6,607	1,744,314	0.084%
Beijing Enterprises Holdings			83,000	301,131	0.015%
BellRing Brands			17,969	657,665	0.032%
Berkshire Hathaway CL B			14,974	5,106,134	0.246%
Berkshire Hathaway Finance	2.85	10/15/50	200,000	138,740	0.007%
Berkshire Hathaway Finance	2.5	1/15/51	585,000	381,223	0.018%
Berkshire Hathaway Finance	3.85	3/15/52	205,000	169,733	0.008%
Best Buy			6,297	516,039	0.025%
BFLD 2019-DPLO	6.8	10/15/34	750,000	737,688	0.036%
Bhp			14,346	431,269	0.021%
Bhp			39,456	1,177,564	0.057%
BILL Holdings			4,342	507,363	0.024%
BINOM Securitization Trust 2021-INV1	2.03	6/25/56	252,869	214,492	0.010%
BJ's Restaurants			8,932	284,038	0.014%
Blackstone Hedge Fund Solutions			54,754	123,282,396	5.951%
Block			3,657	243,446	0.012%
Blue Foundry Bancorp			5,597	56,586	0.003%
Blueprint Medicines			5,610	354,552	0.017%
BNP Paribas			17,196	1,085,170	0.052%
Boardwalk Pipelines	3.4	2/15/31	330,000	282,736	0.014%
Boardwalk Pipelines	5.95	6/1/26	430,000	433,200	0.021%
Boardwalk Pipelines	4.45	7/15/27	145,000	138,144	0.007%
Booking Holdings			1,609	4,344,831	0.210%
Booz Allen Hamilton			17,920	1,999,872	0.097%
Boston Beer			1,655	510,468	0.025%

Bridgepoint			138,598	356,608	0.017%
Bright Horizons Family Solutions			5,359	495,440	0.024%
Brixmor Operating Partnership	4.13	5/15/29	1,053,000	933,357	0.045%
Brixmor Operating Partnership	4.05	7/1/30	360,000	323,734	0.016%
Broadcom			7,438	6,451,944	0.311%
Broadridge Financial Solutions			8,641	1,431,209	0.069%
Brookfield			24,000	808,002	0.039%
Bruker			7,672	567,114	0.027%
Bunzl			18,530	706,143	0.034%
Burlington Stores			4,088	643,410	0.031%
BX Commercial Mortgage Trust 2022-CSMO	8.29	6/15/27	625,000	621,865	0.030%
BXSC Commercial Mortgage Trust 2022-WSS	7.24	3/15/35	865,000	851,441	0.041%
BX Trust 2021-ARIA	6.49	10/15/36	410,000	394,569	0.019%
Cactus			4,193	177,448	0.009%
Cadence Bank			11,371	223,326	0.011%
Cadence Design Systems			4,444	1,042,207	0.050%
Cadre Holdings			4,414	96,225	0.005%
Caixabank	6.21	1/18/29	505,000	500,652	0.024%
California Water Service Group			4,187	216,175	0.010%
Capital One Financial	5.47	2/1/29	890,000	851,575	0.041%
Capital One Financial	3.27	3/1/30	245,000	207,736	0.010%
Capital One Financial	3.65	5/11/27	875,000	807,678	0.039%
Capital One Financial	5.25	7/26/30	140,000	132,143	0.006%
Capital One Financial	2.36	7/29/32	760,000	535,429	0.026%
Capitol Federal Financial			19,112	117,921	0.006%
Carmax Auto Owner Trust 2020-1	2.64	7/15/26	735,000	716,111	0.035%
Carmax Auto Owner Trust 2021-1	1.28	7/15/27	1,050,000	959,352	0.046%
CarMax Auto Owner Trust 2022-1	2.47	7/17/28	260,000	234,786	0.011%
Carrier Global			57,044	2,835,657	0.137%
Carvana	10.25	5/1/30	430,000	331,100	0.016%
Casella Waste Systems			2,803	253,531	0.012%
Catalent			5,936	257,385	0.012%
Cava			27,291	1,117,566	0.054%
Cboe Global Markets			11,561	1,595,534	0.077%
CBRE Services	5.95	8/15/34	410,000	402,769	0.019%
Celanese US Holdings	6.05	3/15/25	435,000	433,493	0.021%
Celanese US Holdings	6.17	7/15/27	145,000	144,621	0.007%
Centene	2.63	8/1/31	1,265,000	1,007,256	0.049%
Central Japan Railway			4,700	588,870	0.028%
Cerevel therapeutics Holdings			4,527	143,913	0.007%
Certara			9,429	171,702	0.008%
Challenger Ltd/Australia			75,378	326,361	0.016%
ChampionX			1,300	40,352	0.002%
Charles Schwab			8,442	478,493	0.023%
Charter Communications Operating LLC / Charter Communications Operating Capital	6.48	10/23/45	110,000	102,744	0.005%
Charter Communications Operating LLC / Charter Communications Operating Capital	2.25	1/15/29	305,000	252,679	0.012%
Charter Communications Operating LLC / Charter Communications Operating Capital	5.13	7/1/49	175,000	136,176	0.007%
Cheniere Corpus Christi Holdings	5.13	6/30/27	135,000	132,806	0.006%
Chesapeake Utilities			3,861	459,459	0.022%
Chevron			18,744	2,949,368	0.142%
Chipotle Mexican Grill			761	1,627,779	0.079%
Chubb			24,028	4,626,832	0.223%
Chuy's Holdings			8,919	364,074	0.018%
CIFC Funding 2021-III	6.4	7/15/36	505,000	495,407	0.024%
CIM Trust 2021-INV1	2.5	7/1/51	501,934	387,842	0.019%
Cintas			528	262,458	0.013%
Citigroup	3.07	2/24/28	530,000	487,546	0.024%
Citigroup	3.11	4/8/26	255,000	243,518	0.012%
Citigroup	6.17	5/25/34	190,000	190,966	0.009%
Citigroup	5.61	9/29/26	585,000	584,215	0.028%
Citigroup Mortgage Loan Trust 2022-INV1	3	11/27/51	203,502	163,747	0.008%
Clarivate			26,747	254,899	0.012%
Clear Secure			17,327	401,467	0.019%
Cno Financial	5.25	5/30/25	187,000	182,325	0.009%
Coca-Cola			42,872	2,581,752	0.125%
Coca-Cola Consolidated			381	242,324	0.012%
Colgate-Palmolive			15,018	1,156,987	0.056%
COLT 2020-3 Mortgage Loan Trust	1.51	4/27/65	39,097	36,183	0.002%
COLT 2020-3 Mortgage Loan Trust	2.38	4/27/65	62,034	57,920	0.003%
Columbia Banking System			13,400	271,752	0.013%
Comcast	3.25	11/1/39	360,000	284,877	0.014%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	278,638	263,460	0.013%

Community Healthcare Trust, REIT			3,989	131,717	0.006%
Compass Group			62,702	1,755,854	0.085%
Compass Minerals			2,200	74,800	0.004%
Confluent			6,955	245,581	0.012%
Connecticut Avenue Securities Trust 2022-R04	7.07	3/25/42	344,899	345,680	0.017%
Connecticut Avenue Securities Trust 2022-R07	8.02	6/25/42	202,106	206,887	0.010%
Constellation Energy			34,195	3,130,552	0.151%
Constellium			27,779	477,799	0.023%
Convoy	15	9/30/26	5,557	5,557	0.000%
Conyers Park III Acquisition			9,327	95,322	0.005%
Corebridge Financial	3.9	4/5/32	145,000	125,312	0.006%
Corebridge Financial			28,119	496,582	0.024%
Covestro			17,063	887,834	0.043%
Crane			200	17,824	0.001%
Credit Suisse AG/New York NY	1.25	8/7/26	265,000	228,291	0.011%
Credo Technology Group Holding			12,429	215,519	0.010%
Crinetics Pharmaceuticals			3,500	63,070	0.003%
Crispr therapeutics			2,338	131,255	0.006%
CrossFirst Bankshares			10,169	101,690	0.005%
CrowdStrike Holdings			1,393	204,590	0.010%
Crown Castle	2.25	1/15/31	810,000	659,794	0.032%
Crown Castle Towers	3.66	5/15/25	695,000	658,031	0.032%
CSL Finance	4.05	4/27/29	250,000	236,815	0.011%
CSW Industrials			2,245	373,097	0.018%
CSX			137,213	4,678,963	0.226%
CTS			10,105	430,776	0.021%
CubeSmart, REIT			10,959	489,429	0.024%
Cummins			10,642	2,608,993	0.126%
CVS Health	5.63	2/21/53	440,000	437,936	0.021%
CVS Health	5.05	3/25/48	729,000	673,299	0.032%
CVS Health	5.88	6/1/53	235,000	241,464	0.012%
CVS Health	3.25	8/15/29	140,000	125,407	0.006%
CyberAgent			69,500	508,062	0.025%
Cytokinetics			4,643	151,455	0.007%
Daimler Truck Finance North America	5.13	1/19/28	150,000	148,562	0.007%
Danaher			18,488	4,437,120	0.214%
Danske Bank	3.24	12/20/25	685,000	650,858	0.031%
Danske Bank	3.77	3/28/25	330,000	322,637	0.016%
Danske Bank	3.88	9/12/23	5,000	4,971	0.000%
Datadog			3,038	298,878	0.014%
DBC 2017-BBG Mortgage Trust	5.89	6/15/34	360,000	355,348	0.017%
DBS Group			35,867	837,594	0.040%
DCC			12,425	695,074	0.034%
DC office Trust 2019-MTC	3.17	9/15/45	510,000	329,352	0.016%
Deere			1,050	425,450	0.021%
Definity Financial			12,634	335,222	0.016%
Denso			18,000	1,214,138	0.059%
dentalcorp Holdings			10,571	58,570	0.003%
Descartes Systems			7,246	580,477	0.028%
Devon Energy			6,497	314,065	0.015%
Diageo			37,763	1,623,469	0.078%
Diamondback Energy			4,213	553,420	0.027%
Digitalbridge			9,083	133,611	0.006%
Dime Community Bancshares			7,932	139,841	0.007%
DNB Bank			99,808	1,866,480	0.090%
Dollar General			5,652	959,597	0.046%
DoorDash			4,791	366,128	0.018%
DoubleVerify Holdings			18,105	704,647	0.034%
Dover			2,260	333,689	0.016%
Dowlais			179,089	288,853	0.014%
Doximity			4,772	162,343	0.008%
Dr Ing Hc F Porsche			8,853	1,099,796	0.053%
DRIVEN BRANDS FUNDING	3.79	7/20/50	257,713	228,093	0.011%
Dr. Martens			86,846	135,224	0.007%
Dryden 86 CLO	6.36	7/17/34	490,000	480,289	0.023%
DTE Energy			1,741	191,545	0.009%
Duke Energy	5	8/15/52	765,000	698,578	0.034%
Duke Energy Indiana	5.4	4/1/53	165,000	166,451	0.008%
Duolingo			2,815	402,376	0.019%
Dutch Bros			2,165	61,594	0.003%
Eastern Bankshares			12,000	147,240	0.007%
EastGroup Properties, REIT			4,464	774,950	0.037%

East West Bancorp			11,973	632,055	0.031%
Eaton			12,593	2,532,452	0.122%
Ecolab	4.8	3/24/30	30,000	29,964	0.001%
Edison International	4.95	4/15/25	30,000	29,402	0.001%
EDP Finance BV	6.3	10/11/27	200,000	205,210	0.010%
Electric Power development			32,600	479,863	0.023%
Elekta			79,387	614,160	0.030%
Element Fleet Management			99,177	1,510,769	0.073%
Element Solutions			39,210	752,832	0.036%
Elevance Health	5.13	2/15/53	220,000	212,434	0.010%
Elevance Health			18,405	8,177,157	0.395%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.67	9/10/35	205,000	182,443	0.009%
Eli Lilly And			12,993	6,093,457	0.294%
Embecta			10,977	237,103	0.011%
Encore Capital			4,124	200,509	0.010%
Enel Finance America	7.1	10/14/27	200,000	209,000	0.010%
Enel Finance International	6.8	10/14/25	200,000	203,093	0.010%
Energy Transfer	2.9	5/15/25	175,000	165,878	0.008%
Enerpac Tool			14,722	397,494	0.019%
Engie			121,691	2,026,510	0.098%
EnPro Industries			1,857	247,965	0.012%
Entegris			5,969	661,485	0.032%
Entergy			3,600	350,532	0.017%
Enterprise Products Operating	3.2	2/15/52	290,000	204,208	0.010%
Envestnet			3,393	201,375	0.010%
EQT			73,687	3,030,746	0.146%
Equifax	5.1	12/15/27	315,000	310,283	0.015%
Equinor			71,339	2,077,311	0.100%
Equitable Holdings	4.35	4/20/28	1,145,000	1,068,190	0.052%
Equity Bancshares			5,306	120,871	0.006%
Equity LifeStyle Properties, REIT			11,791	788,700	0.038%
ERO Copper			7,746	156,703	0.008%
Erste Group Bank			13,252	464,852	0.022%
Esab			3,297	219,382	0.011%
ESCO Technologies			3,500	362,705	0.018%
Essent			3,557	166,468	0.008%
Essex Portfolio	3.63	5/1/27	270,000	251,465	0.012%
EssilorLuxottica			5,739	1,082,205	0.052%
Evergy			9,123	532,966	0.026%
Evotec			17,943	404,193	0.020%
Exeter Automobile Receivables Trust 2021-3	1.55	6/15/27	200,000	183,354	0.009%
Exeter Automobile Receivables Trust 2022-2	3.85	7/17/28	800,000	771,373	0.037%
Exeter Automobile Receivables Trust 2022-3	5.3	9/15/27	505,000	494,315	0.024%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	90,000	89,650	0.004%
ExxonMobil			34,676	3,719,001	0.180%
Fannie Mae Connecticut Avenue Securities	7.8	2/25/30	268,805	268,711	0.013%
Fannie Mae Connecticut Avenue Securities	6.15	2/25/30	117,591	117,198	0.006%
Fannie Mae Interest Strip	6.5	2/25/32	1,156	194	0.000%
Farfetch			22,348	134,982	0.007%
FB Financial			7,354	206,280	0.010%
Federal Home Loan Mortgage	6	10/1/32	1,156	1,167	0.000%
Federal Home Loan Mortgage	4.78	10/1/36	2,031	2,071	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	58,334	59,862	0.003%
Federal Home Loan Mortgage	4.5	10/1/39	27,111	26,803	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	32,486	32,117	0.002%
Federal Home Loan Mortgage	4	10/1/40	1,676	1,613	0.000%
Federal Home Loan Mortgage	4	10/1/40	516	497	0.000%
Federal Home Loan Mortgage	4.5	10/1/40	50,407	49,835	0.002%
Federal Home Loan Mortgage	4	10/1/41	37,369	35,970	0.002%
Federal Home Loan Mortgage	4.5	10/1/41	70,641	69,840	0.003%
Federal Home Loan Mortgage	3.5	10/1/42	90,779	85,090	0.004%
Federal Home Loan Mortgage	4.28	11/1/36	7,272	7,105	0.000%
Federal Home Loan Mortgage	4	11/1/40	657	632	0.000%
Federal Home Loan Mortgage	4	11/1/40	38,593	37,149	0.002%
Federal Home Loan Mortgage	3.5	11/1/42	116,857	108,742	0.005%
Federal Home Loan Mortgage	4.09	1/1/37	5,781	5,646	0.000%
Federal Home Loan Mortgage	4	1/1/41	65,011	62,578	0.003%
Federal Home Loan Mortgage	6	12/1/33	18,743	19,336	0.001%
Federal Home Loan Mortgage	5	12/1/35	13,589	13,702	0.001%
Federal Home Loan Mortgage	4.19	12/1/36	4,417	4,350	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	10,995	10,842	0.001%
Federal Home Loan Mortgage	4	12/1/40	218	210	0.000%

Federal Home Loan Mortgage	4	12/1/40	6,887	6,591	0.000%
Federal Home Loan Mortgage	4	12/1/41	30,109	28,810	0.001%
Federal Home Loan Mortgage	3	12/1/42	201,390	182,014	0.009%
Federal Home Loan Mortgage	4.2	2/1/37	7,781	7,634	0.000%
Federal Home Loan Mortgage	4.04	2/1/37	796	780	0.000%
Federal Home Loan Mortgage	4.56	2/1/37	5,393	5,300	0.000%
Federal Home Loan Mortgage	4	2/1/41	53,572	51,567	0.002%
Federal Home Loan Mortgage	6	3/1/33	5,242	5,414	0.000%
Federal Home Loan Mortgage	5	3/1/40	23,628	23,824	0.001%
Federal Home Loan Mortgage	3.5	3/1/44	61,723	57,429	0.003%
Federal Home Loan Mortgage	2.5	4/1/30	140,066	130,332	0.006%
Federal Home Loan Mortgage	7	4/1/32	123	128	0.000%
Federal Home Loan Mortgage	5	4/1/40	28,969	29,211	0.001%
Federal Home Loan Mortgage	5	4/1/40	1,950	1,966	0.000%
Federal Home Loan Mortgage	3	4/1/43	127,616	115,336	0.006%
Federal Home Loan Mortgage	3	4/1/43	105,385	95,245	0.005%
Federal Home Loan Mortgage	3	4/1/47	60,623	54,262	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	44,364	41,456	0.002%
Federal Home Loan Mortgage	7	6/1/32	783	776	0.000%
Federal Home Loan Mortgage	7	6/1/32	1,166	1,156	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	60,639	59,636	0.003%
Federal Home Loan Mortgage	5	7/1/25	5	5	0.000%
Federal Home Loan Mortgage	3.98	7/1/35	737	720	0.000%
Federal Home Loan Mortgage	5	7/1/40	11,444	11,509	0.001%
Federal Home Loan Mortgage	5	8/1/35	12,113	12,148	0.001%
Federal Home Loan Mortgage	6	8/1/38	11,782	12,195	0.001%
Federal Home Loan Mortgage	6	8/1/38	15,709	16,272	0.001%
Federal Home Loan Mortgage	4.5	8/1/39	8,954	8,853	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	8,348	8,253	0.000%
Federal Home Loan Mortgage	5	8/1/40	19,947	20,113	0.001%
Federal Home Loan Mortgage	5	8/1/40	75,491	76,119	0.004%
Federal Home Loan Mortgage	4	8/1/40	16,662	16,039	0.001%
Federal Home Loan Mortgage	3.5	8/1/42	96,710	90,650	0.004%
Federal Home Loan Mortgage	6.5	9/1/32	4,118	4,209	0.000%
Federal Home Loan Mortgage	6.5	9/1/34	12,558	13,120	0.001%
Federal Home Loan Mortgage	3.5	9/1/42	30,357	28,245	0.001%
Federal Home Loan Mortgage	4	9/1/45	95,182	91,047	0.004%
Federal National Mortgage Assn.	3	10/1/28	8,547	8,138	0.000%
Federal National Mortgage Assn.	3	10/1/30	59,632	56,814	0.003%
Federal National Mortgage Assn.	5.5	10/1/35	13,543	13,890	0.001%
Federal National Mortgage Assn.	5	10/1/35	18,104	18,233	0.001%
Federal National Mortgage Assn.	5	10/1/35	5,422	5,460	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	604	616	0.000%
Federal National Mortgage Assn.	6.5	10/1/37	8,161	8,613	0.000%
Federal National Mortgage Assn.	6	10/1/38	15,460	16,040	0.001%
Federal National Mortgage Assn.	6	10/1/40	5,169	5,359	0.000%
Federal National Mortgage Assn.	4	10/1/41	46,115	44,340	0.002%
Federal National Mortgage Assn.	3	10/1/42	52,037	46,976	0.002%
Federal National Mortgage Assn.	3	10/1/42	38,164	34,453	0.002%
Federal National Mortgage Assn.	3	10/1/42	111,081	100,278	0.005%
Federal National Mortgage Assn.	3.5	10/1/42	74,273	69,033	0.003%
Federal National Mortgage Assn.	4	10/1/45	213,251	205,042	0.010%
Federal National Mortgage Assn.	3	10/1/46	31,363	28,244	0.001%
Federal National Mortgage Assn.	3	10/1/46	160,681	143,958	0.007%
Federal National Mortgage Assn.	3	10/1/46	62,371	55,784	0.003%
Federal National Mortgage Assn.	3	10/1/46	195,277	174,790	0.008%
Federal National Mortgage Assn.	4	10/1/47	3,660	3,490	0.000%
Federal National Mortgage Assn.	4	10/1/48	7,199	6,892	0.000%
Federal National Mortgage Assn.	5	10/1/48	462,528	465,831	0.022%
Federal National Mortgage Assn.	2.5	10/1/50	22,739	19,403	0.001%
Federal National Mortgage Assn.	2.5	10/1/51	1,704,204	1,448,240	0.070%
Federal National Mortgage Assn.	2.5	10/1/51	1,372,629	1,166,474	0.056%
Federal National Mortgage Assn.	4.5	10/1/52	211,376	203,250	0.010%
Federal National Mortgage Assn.	5	10/1/52	126,725	124,253	0.006%
Federal National Mortgage Assn.	5	10/1/52	404,274	396,361	0.019%
Federal National Mortgage Assn.	3	11/1/28	42,833	40,845	0.002%
Federal National Mortgage Assn.	2.5	11/1/31	30,011	27,811	0.001%
Federal National Mortgage Assn.	3	11/1/33	63,192	59,586	0.003%
Federal National Mortgage Assn.	3	11/1/34	73,854	69,162	0.003%
Federal National Mortgage Assn.	5.5	11/1/35	9,791	10,041	0.000%
Federal National Mortgage Assn.	5.5	11/1/35	18,257	18,705	0.001%
Federal National Mortgage Assn.	3	11/1/35	66,383	62,566	0.003%

Federal National Mortgage Assn.	3	11/1/36	311,151	287,764	0.014%
Federal National Mortgage Assn.	3	11/1/36	135,358	125,184	0.006%
Federal National Mortgage Assn.	3	11/1/36	58,027	53,630	0.003%
Federal National Mortgage Assn.	5.5	11/1/36	21,049	21,623	0.001%
Federal National Mortgage Assn.	5.5	11/1/36	19,802	20,342	0.001%
Federal National Mortgage Assn.	6.5	11/1/36	6,911	7,058	0.000%
Federal National Mortgage Assn.	6	11/1/38	1,201	1,246	0.000%
Federal National Mortgage Assn.	4.5	11/1/39	6,267	6,172	0.000%
Federal National Mortgage Assn.	4	11/1/40	184,429	175,401	0.008%
Federal National Mortgage Assn.	4	11/1/40	80,670	77,588	0.004%
Federal National Mortgage Assn.	4	11/1/40	17,709	17,027	0.001%
Federal National Mortgage Assn.	4	11/1/40	21,113	20,300	0.001%
Federal National Mortgage Assn.	4.5	11/1/40	139,002	136,906	0.007%
Federal National Mortgage Assn.	4	11/1/41	32,218	30,977	0.001%
Federal National Mortgage Assn.	4	11/1/43	141,420	135,972	0.007%
Federal National Mortgage Assn.	5	11/1/44	304,610	306,759	0.015%
Federal National Mortgage Assn.	3.5	11/1/45	33,789	31,425	0.002%
Federal National Mortgage Assn.	3	11/1/46	74,650	66,796	0.003%
Federal National Mortgage Assn.	3	11/1/46	275,457	246,854	0.012%
Federal National Mortgage Assn.	3	11/1/46	246,700	220,799	0.011%
Federal National Mortgage Assn.	3	11/1/46	258,036	230,964	0.011%
Federal National Mortgage Assn.	3	11/1/46	116,431	104,208	0.005%
Federal National Mortgage Assn.	3	11/1/46	59,912	53,602	0.003%
Federal National Mortgage Assn.	3	11/1/46	113,474	101,550	0.005%
Federal National Mortgage Assn.	3	11/1/46	39,756	35,615	0.002%
Federal National Mortgage Assn.	3	11/1/46	206,385	186,324	0.009%
Federal National Mortgage Assn.	3.5	11/1/47	576,219	532,674	0.026%
Federal National Mortgage Assn.	4.5	11/1/47	201,923	198,150	0.010%
Federal National Mortgage Assn.	4	11/1/49	72,886	69,205	0.003%
Federal National Mortgage Assn.	3.5	11/1/50	86,470	79,698	0.004%
Federal National Mortgage Assn.	3	11/1/51	42,244	37,248	0.002%
Federal National Mortgage Assn.	3	1/1/27	14,561	14,030	0.001%
Federal National Mortgage Assn.	7	1/1/31	111	110	0.000%
Federal National Mortgage Assn.	2.5	1/1/32	77,333	71,861	0.003%
Federal National Mortgage Assn.	3	1/1/33	385,737	363,074	0.018%
Federal National Mortgage Assn.	2	1/1/35	3,020,000	2,676,003	0.129%
Federal National Mortgage Assn.	3	1/1/35	63,941	59,854	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	9,559	9,806	0.000%
Federal National Mortgage Assn.	5.5	1/1/36	11,139	11,424	0.001%
Federal National Mortgage Assn.	5.5	1/1/36	28,885	29,607	0.001%
Federal National Mortgage Assn.	3.5	1/1/36	128,414	121,521	0.006%
Federal National Mortgage Assn.	4	1/1/41	15,440	14,846	0.001%
Federal National Mortgage Assn.	4.5	1/1/42	3,493	3,449	0.000%
Federal National Mortgage Assn.	4	1/1/42	81,750	78,600	0.004%
Federal National Mortgage Assn.	1.5	1/1/42	556,538	450,555	0.022%
Federal National Mortgage Assn.	3.5	1/1/43	12,613	11,723	0.001%
Federal National Mortgage Assn.	3.5	1/1/43	117,317	109,028	0.005%
Federal National Mortgage Assn.	3	1/1/43	133,593	120,604	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	137,162	127,505	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	140,265	131,124	0.006%
Federal National Mortgage Assn.	3.5	1/1/44	54,893	51,020	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	51,353	47,761	0.002%
Federal National Mortgage Assn.	3.5	1/1/46	95,513	88,832	0.004%
Federal National Mortgage Assn.	3.5	1/1/46	107,403	99,886	0.005%
Federal National Mortgage Assn.	3	1/1/47	78,679	70,415	0.003%
Federal National Mortgage Assn.	3.5	1/1/48	349,873	323,507	0.016%
Federal National Mortgage Assn.	4	1/1/50	191,816	182,111	0.009%
Federal National Mortgage Assn.	4.5	1/1/50	22,084	21,563	0.001%
Federal National Mortgage Assn.	2	1/1/51	2,748,761	2,260,449	0.109%
Federal National Mortgage Assn.	2	1/1/52	334,494	272,745	0.013%
Federal National Mortgage Assn.	2.5	1/1/52	1,369,091	1,170,409	0.056%
Federal National Mortgage Assn.	2.5	1/1/52	1,360,503	1,155,573	0.056%
Federal National Mortgage Assn.	2.5	1/1/52	614,055	522,287	0.025%
Federal National Mortgage Assn.	2.5	1/1/52	885,797	756,968	0.037%
Federal National Mortgage Assn.	2.5	1/1/52	4,546	3,855	0.000%
Federal National Mortgage Assn.	3.5	1/1/52	407,562	371,779	0.018%
Federal National Mortgage Assn.	2	1/1/52	696,871	568,503	0.027%
Federal National Mortgage Assn.	6	1/1/53	676,384	692,028	0.033%
Federal National Mortgage Assn.	6.5	12/1/32	2,084	2,203	0.000%
Federal National Mortgage Assn.	3	12/1/32	136,433	128,421	0.006%
Federal National Mortgage Assn.	5.5	12/1/34	6,063	6,209	0.000%
Federal National Mortgage Assn.	3	12/1/34	193,884	181,567	0.009%

Federal National Mortgage Assn.	5.5	12/1/35	30,563	30,846	0.001%
Federal National Mortgage Assn.	5.5	12/1/35	10,281	10,524	0.001%
Federal National Mortgage Assn.	3	12/1/36	71,020	65,616	0.003%
Federal National Mortgage Assn.	5	12/1/36	294	296	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	2,081	2,128	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	420	439	0.000%
Federal National Mortgage Assn.	5.5	12/1/38	19,980	20,444	0.001%
Federal National Mortgage Assn.	5.5	12/1/39	24,807	25,459	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	30,045	29,670	0.001%
Federal National Mortgage Assn.	4.5	12/1/39	33,020	32,523	0.002%
Federal National Mortgage Assn.	4	12/1/40	40,555	38,467	0.002%
Federal National Mortgage Assn.	4.5	12/1/40	56,867	56,157	0.003%
Federal National Mortgage Assn.	4	12/1/40	51,278	49,303	0.002%
Federal National Mortgage Assn.	3.5	12/1/41	8,859	8,294	0.000%
Federal National Mortgage Assn.	4	12/1/41	101,743	97,824	0.005%
Federal National Mortgage Assn.	3.5	12/1/44	44,612	41,465	0.002%
Federal National Mortgage Assn.	3.5	12/1/45	288,090	267,939	0.013%
Federal National Mortgage Assn.	3.5	12/1/45	177,399	165,868	0.008%
Federal National Mortgage Assn.	4	12/1/45	19,267	18,205	0.001%
Federal National Mortgage Assn.	3	12/1/46	81,449	72,877	0.004%
Federal National Mortgage Assn.	3	12/1/46	341,905	306,004	0.015%
Federal National Mortgage Assn.	3	12/1/46	96,521	86,386	0.004%
Federal National Mortgage Assn.	3	12/1/46	72,421	64,811	0.003%
Federal National Mortgage Assn.	5	12/1/47	72,313	72,828	0.004%
Federal National Mortgage Assn.	3.5	12/1/47	17,646	16,313	0.001%
Federal National Mortgage Assn.	4	12/1/47	241,527	230,873	0.011%
Federal National Mortgage Assn.	3.5	12/1/48	608,651	562,146	0.027%
Federal National Mortgage Assn.	4	12/1/49	179,172	170,526	0.008%
Federal National Mortgage Assn.	3	12/1/49	69,577	61,809	0.003%
Federal National Mortgage Assn.	4	12/1/49	10,255	9,750	0.000%
Federal National Mortgage Assn.	3.5	12/1/49	400,806	369,922	0.018%
Federal National Mortgage Assn.	3	12/1/50	75,353	67,213	0.003%
Federal National Mortgage Assn.	2	12/1/51	1,125,143	919,120	0.044%
Federal National Mortgage Assn.	2	12/1/51	1,168,244	954,519	0.046%
Federal National Mortgage Assn.	2.5	12/1/51	247,728	210,133	0.010%
Federal National Mortgage Assn.	6	12/1/52	423,885	428,436	0.021%
Federal National Mortgage Assn.	6	2/1/34	4,419	4,490	0.000%
Federal National Mortgage Assn.	3.5	2/1/35	14,092	13,335	0.001%
Federal National Mortgage Assn.	5.5	2/1/35	1,980	2,027	0.000%
Federal National Mortgage Assn.	6	2/1/36	20,659	21,450	0.001%
Federal National Mortgage Assn.	6	2/1/37	34,582	35,908	0.002%
Federal National Mortgage Assn.	6	2/1/37	2,783	2,890	0.000%
Federal National Mortgage Assn.	6	2/1/37	21,219	22,031	0.001%
Federal National Mortgage Assn.	5	2/1/38	4,500	4,532	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	19,783	20,281	0.001%
Federal National Mortgage Assn.	5.5	2/1/38	5,826	5,974	0.000%
Federal National Mortgage Assn.	4.5	2/1/40	22,558	22,276	0.001%
Federal National Mortgage Assn.	4	2/1/41	38,717	37,225	0.002%
Federal National Mortgage Assn.	4	2/1/41	10,953	10,531	0.001%
Federal National Mortgage Assn.	4.5	2/1/41	46,058	45,484	0.002%
Federal National Mortgage Assn.	4	2/1/41	230,018	218,182	0.011%
Federal National Mortgage Assn.	5	2/1/42	6,060	6,103	0.000%
Federal National Mortgage Assn.	3	2/1/43	203,625	183,819	0.009%
Federal National Mortgage Assn.	3	2/1/44	5,786	5,269	0.000%
Federal National Mortgage Assn.	4	2/1/47	42,787	40,865	0.002%
Federal National Mortgage Assn.	3.5	2/1/48	309,383	285,535	0.014%
Federal National Mortgage Assn.	3	2/1/49	184,623	165,285	0.008%
Federal National Mortgage Assn.	3.5	2/1/50	206,233	192,179	0.009%
Federal National Mortgage Assn.	4	2/1/50	182,932	174,655	0.008%
Federal National Mortgage Assn.	2.5	2/1/51	1,373,242	1,181,072	0.057%
Federal National Mortgage Assn.	2	2/1/51	1,498,283	1,228,930	0.059%
Federal National Mortgage Assn.	2	2/1/51	1,600,016	1,311,402	0.063%
Federal National Mortgage Assn.	2	2/1/52	420,984	343,937	0.017%
Federal National Mortgage Assn.	2.5	2/1/52	562,877	481,085	0.023%
Federal National Mortgage Assn.	2	2/1/52	389,204	319,356	0.015%
Federal National Mortgage Assn.	2	2/1/52	540,873	441,886	0.021%
Federal National Mortgage Assn.	2	2/1/52	495,290	406,674	0.020%
Federal National Mortgage Assn.	6	2/1/53	718,045	734,653	0.035%
Federal National Mortgage Assn.	5	2/1/53	206,123	201,992	0.010%
Federal National Mortgage Assn.	6	3/1/33	14,297	14,712	0.001%
Federal National Mortgage Assn.	5	3/1/34	25,532	25,713	0.001%
Federal National Mortgage Assn.	3	3/1/35	102,700	96,177	0.005%

Federal National Mortgage Assn.	5	3/1/36	55,218	55,612	0.003%
Federal National Mortgage Assn.	5.5	3/1/36	4,972	5,099	0.000%
Federal National Mortgage Assn.	2.5	3/1/37	1,663,565	1,514,225	0.073%
Federal National Mortgage Assn.	6	3/1/37	9,142	9,493	0.000%
Federal National Mortgage Assn.	2	3/1/38	457,738	405,787	0.020%
Federal National Mortgage Assn.	4.5	3/1/41	53,974	53,300	0.003%
Federal National Mortgage Assn.	2	3/1/42	786,567	668,028	0.032%
Federal National Mortgage Assn.	2.5	3/1/42	527,684	458,831	0.022%
Federal National Mortgage Assn.	4	3/1/42	7,844	7,542	0.000%
Federal National Mortgage Assn.	3	3/1/43	592,448	534,817	0.026%
Federal National Mortgage Assn.	3.5	3/1/44	65,113	60,832	0.003%
Federal National Mortgage Assn.	3.5	3/1/45	274,569	257,065	0.012%
Federal National Mortgage Assn.	4	3/1/46	68,926	65,934	0.003%
Federal National Mortgage Assn.	4	3/1/46	90,636	87,150	0.004%
Federal National Mortgage Assn.	4	3/1/49	459,065	436,677	0.021%
Federal National Mortgage Assn.	3	3/1/50	277,537	246,463	0.012%
Federal National Mortgage Assn.	3	3/1/50	503,016	446,483	0.022%
Federal National Mortgage Assn.	2	3/1/51	1,740,000	1,425,731	0.069%
Federal National Mortgage Assn.	2	3/1/52	389,667	319,951	0.015%
Federal National Mortgage Assn.	2	3/1/52	783,337	639,737	0.031%
Federal National Mortgage Assn.	2.5	3/1/52	598,213	507,525	0.024%
Federal National Mortgage Assn.	2	3/1/52	785,146	640,956	0.031%
Federal National Mortgage Assn.	2	3/1/52	255,532	209,595	0.010%
Federal National Mortgage Assn.	2.5	3/1/52	84,055	72,144	0.003%
Federal National Mortgage Assn.	2	3/1/52	5,521,360	4,505,706	0.217%
Federal National Mortgage Assn.	3	4/1/31	83,803	79,098	0.004%
Federal National Mortgage Assn.	7	4/1/32	84	86	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	2,877	2,946	0.000%
Federal National Mortgage Assn.	5	4/1/35	5,958	6,000	0.000%
Federal National Mortgage Assn.	5	4/1/35	34,714	34,961	0.002%
Federal National Mortgage Assn.	5	4/1/35	3,848	3,876	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	353,080	304,617	0.015%
Federal National Mortgage Assn.	2	4/1/37	460,682	408,397	0.020%
Federal National Mortgage Assn.	1.5	4/1/37	592,876	511,500	0.025%
Federal National Mortgage Assn.	2	4/1/37	282,821	250,722	0.012%
Federal National Mortgage Assn.	3	4/1/40	89,021	78,388	0.004%
Federal National Mortgage Assn.	3	4/1/40	97,964	88,321	0.004%
Federal National Mortgage Assn.	3	4/1/40	120,602	108,880	0.005%
Federal National Mortgage Assn.	6	4/1/40	5,318	5,507	0.000%
Federal National Mortgage Assn.	4.5	4/1/42	36,691	36,234	0.002%
Federal National Mortgage Assn.	2	4/1/42	927,643	787,651	0.038%
Federal National Mortgage Assn.	3	4/1/43	441,312	398,430	0.019%
Federal National Mortgage Assn.	3.5	4/1/43	9,987	9,333	0.000%
Federal National Mortgage Assn.	3.5	4/1/43	12,827	11,983	0.001%
Federal National Mortgage Assn.	3	4/1/43	205,016	185,071	0.009%
Federal National Mortgage Assn.	3	4/1/43	171,855	154,628	0.007%
Federal National Mortgage Assn.	3.5	4/1/43	49,191	45,956	0.002%
Federal National Mortgage Assn.	4	4/1/44	80,481	77,380	0.004%
Federal National Mortgage Assn.	3	4/1/47	197,443	176,230	0.009%
Federal National Mortgage Assn.	3	4/1/47	155,641	139,250	0.007%
Federal National Mortgage Assn.	3	4/1/50	6,549	5,836	0.000%
Federal National Mortgage Assn.	2	4/1/51	329,504	269,813	0.013%
Federal National Mortgage Assn.	3	4/1/51	568,312	507,017	0.024%
Federal National Mortgage Assn.	2	4/1/52	219,882	179,404	0.009%
Federal National Mortgage Assn.	2	4/1/52	348,350	284,189	0.014%
Federal National Mortgage Assn.	2.5	4/1/52	1,046,857	888,122	0.043%
Federal National Mortgage Assn.	3	5/1/31	189,995	181,474	0.009%
Federal National Mortgage Assn.	6	5/1/33	1,522	1,565	0.000%
Federal National Mortgage Assn.	3.5	5/1/35	118,333	112,881	0.005%
Federal National Mortgage Assn.	1.5	5/1/37	825,871	712,515	0.034%
Federal National Mortgage Assn.	1.5	5/1/37	493,313	425,602	0.021%
Federal National Mortgage Assn.	2	5/1/37	960,732	851,694	0.041%
Federal National Mortgage Assn.	5.5	5/1/39	46,930	48,200	0.002%
Federal National Mortgage Assn.	6.5	5/1/40	15,387	16,196	0.001%
Federal National Mortgage Assn.	6.5	5/1/40	12,697	13,224	0.001%
Federal National Mortgage Assn.	5	5/1/40	24,659	24,836	0.001%
Federal National Mortgage Assn.	4.5	5/1/41	126,819	124,997	0.006%
Federal National Mortgage Assn.	3	5/1/42	307,176	280,372	0.014%
Federal National Mortgage Assn.	6	5/1/42	17,392	18,024	0.001%
Federal National Mortgage Assn.	4	5/1/42	75,540	72,633	0.004%
Federal National Mortgage Assn.	5	5/1/42	9,131	9,196	0.000%
Federal National Mortgage Assn.	3.5	5/1/42	142,442	133,364	0.006%

Federal National Mortgage Assn.	3	5/1/43	50,980	46,022	0.002%
Federal National Mortgage Assn.	3.5	5/1/46	69,367	64,473	0.003%
Federal National Mortgage Assn.	4.5	5/1/47	135,623	133,931	0.006%
Federal National Mortgage Assn.	4.5	5/1/49	28,646	27,978	0.001%
Federal National Mortgage Assn.	4.5	5/1/50	52,914	51,446	0.002%
Federal National Mortgage Assn.	4.5	5/1/50	69,400	67,417	0.003%
Federal National Mortgage Assn.	2	5/1/51	475,166	389,649	0.019%
Federal National Mortgage Assn.	2.5	5/1/51	16,514	14,070	0.001%
Federal National Mortgage Assn.	2.5	5/1/51	12,695	10,821	0.001%
Federal National Mortgage Assn.	2	5/1/51	3,186,821	2,609,491	0.126%
Federal National Mortgage Assn.	2.5	5/1/51	1,164,979	992,234	0.048%
Federal National Mortgage Assn.	2.5	5/1/52	3,066,172	2,601,245	0.126%
Federal National Mortgage Assn.	2	5/1/52	73,908	60,622	0.003%
Federal National Mortgage Assn.	2	5/1/52	270,571	220,869	0.011%
Federal National Mortgage Assn.	3	6/1/33	996	908	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,670	4,703	0.000%
Federal National Mortgage Assn.	5	6/1/35	2,304	2,320	0.000%
Federal National Mortgage Assn.	5	6/1/35	13,222	13,316	0.001%
Federal National Mortgage Assn.	2.5	6/1/37	420,052	382,353	0.018%
Federal National Mortgage Assn.	1.5	6/1/37	367,385	316,960	0.015%
Federal National Mortgage Assn.	5	6/1/41	4,200	4,230	0.000%
Federal National Mortgage Assn.	3	6/1/42	162,981	146,335	0.007%
Federal National Mortgage Assn.	3.5	6/1/42	19,386	18,018	0.001%
Federal National Mortgage Assn.	3.5	6/1/42	39,598	36,801	0.002%
Federal National Mortgage Assn.	3	6/1/42	14,992	13,461	0.001%
Federal National Mortgage Assn.	3.5	6/1/43	38,804	36,285	0.002%
Federal National Mortgage Assn.	3.5	6/1/43	8,430	7,878	0.000%
Federal National Mortgage Assn.	4	6/1/45	285,281	268,830	0.013%
Federal National Mortgage Assn.	3.5	6/1/47	548,842	507,169	0.024%
Federal National Mortgage Assn.	3	6/1/47	139,915	125,253	0.006%
Federal National Mortgage Assn.	4	6/1/48	230,940	220,181	0.011%
Federal National Mortgage Assn.	2.5	6/1/51	213,676	181,647	0.009%
Federal National Mortgage Assn.	2.5	6/1/51	110,542	95,343	0.005%
Federal National Mortgage Assn.	2.5	6/1/51	149,169	128,659	0.006%
Federal National Mortgage Assn.	3	6/1/52	1,163,008	1,023,887	0.049%
Federal National Mortgage Assn.	6.5	7/1/32	13,317	13,879	0.001%
Federal National Mortgage Assn.	7	7/1/32	1,134	1,159	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,776	2,836	0.000%
Federal National Mortgage Assn.	4	7/1/35	192,772	186,548	0.009%
Federal National Mortgage Assn.	5	7/1/35	97,631	98,326	0.005%
Federal National Mortgage Assn.	6.5	7/1/36	49,897	51,859	0.003%
Federal National Mortgage Assn.	5.5	7/1/36	22,866	23,412	0.001%
Federal National Mortgage Assn.	5	7/1/37	1,127	1,135	0.000%
Federal National Mortgage Assn.	2.5	7/1/37	438,022	399,242	0.019%
Federal National Mortgage Assn.	4.5	7/1/39	5,258	5,192	0.000%
Federal National Mortgage Assn.	3	7/1/42	30,677	27,544	0.001%
Federal National Mortgage Assn.	5	7/1/42	20,481	20,628	0.001%
Federal National Mortgage Assn.	3.5	7/1/42	22,496	20,908	0.001%
Federal National Mortgage Assn.	3	7/1/42	91,343	82,014	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	82,603	77,265	0.004%
Federal National Mortgage Assn.	3.5	7/1/43	20,733	19,341	0.001%
Federal National Mortgage Assn.	3	7/1/43	15,062	13,596	0.001%
Federal National Mortgage Assn.	3.5	7/1/44	62,433	58,239	0.003%
Federal National Mortgage Assn.	3.5	7/1/47	73,088	68,434	0.003%
Federal National Mortgage Assn.	4.5	7/1/48	394,059	386,459	0.019%
Federal National Mortgage Assn.	2.5	7/1/50	145,000	123,843	0.006%
Federal National Mortgage Assn.	2	7/1/50	72,099	59,446	0.003%
Federal National Mortgage Assn.	3	7/1/50	186,347	165,318	0.008%
Federal National Mortgage Assn.	3.5	7/1/50	223,716	206,645	0.010%
Federal National Mortgage Assn.	2.5	7/1/51	578,213	491,903	0.024%
Federal National Mortgage Assn.	4.5	7/1/52	116,549	112,075	0.005%
Federal National Mortgage Assn.	3	8/1/27	15,227	14,657	0.001%
Federal National Mortgage Assn.	2.5	8/1/30	31,606	29,370	0.001%
Federal National Mortgage Assn.	7	8/1/31	835	860	0.000%
Federal National Mortgage Assn.	6	8/1/34	122,572	126,856	0.006%
Federal National Mortgage Assn.	5.17	8/1/36	6,909	6,801	0.000%
Federal National Mortgage Assn.	6.5	8/1/36	164	167	0.000%
Federal National Mortgage Assn.	4	8/1/37	352,450	340,628	0.016%
Federal National Mortgage Assn.	5.5	8/1/37	12,257	12,554	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	16,241	16,647	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	941	964	0.000%
Federal National Mortgage Assn.	6.5	8/1/37	4,753	4,862	0.000%

Federal National Mortgage Assn.	5.5	8/1/37	1,708	1,752	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	13,285	13,615	0.001%
Federal National Mortgage Assn.	5.5	8/1/37	33,920	34,743	0.002%
Federal National Mortgage Assn.	6.5	8/1/38	9,149	9,600	0.000%
Federal National Mortgage Assn.	6	8/1/38	19,407	20,057	0.001%
Federal National Mortgage Assn.	5	8/1/38	544	548	0.000%
Federal National Mortgage Assn.	4.5	8/1/39	7,873	7,754	0.000%
Federal National Mortgage Assn.	4.5	8/1/40	6,747	6,572	0.000%
Federal National Mortgage Assn.	3	8/1/42	29,110	26,136	0.001%
Federal National Mortgage Assn.	4	8/1/42	102,952	99,456	0.005%
Federal National Mortgage Assn.	2	8/1/42	190,109	161,194	0.008%
Federal National Mortgage Assn.	3.5	8/1/42	49,791	45,794	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	15,929	14,881	0.001%
Federal National Mortgage Assn.	3	8/1/43	53,806	48,456	0.002%
Federal National Mortgage Assn.	3.5	8/1/43	18,566	17,300	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	104,213	96,924	0.005%
Federal National Mortgage Assn.	4.5	8/1/48	28,176	27,573	0.001%
Federal National Mortgage Assn.	3.5	8/1/49	92,713	85,513	0.004%
Federal National Mortgage Assn.	3	8/1/49	109,787	98,401	0.005%
Federal National Mortgage Assn.	2	8/1/50	313,213	257,830	0.012%
Federal National Mortgage Assn.	2.5	8/1/51	65,096	55,338	0.003%
Federal National Mortgage Assn.	2.5	8/1/51	9,638	8,200	0.000%
Federal National Mortgage Assn.	2.5	8/1/51	669,026	571,248	0.028%
Federal National Mortgage Assn.	3	8/1/52	1,192,330	1,060,241	0.051%
Federal National Mortgage Assn.	3.5	8/1/52	4,661	4,249	0.000%
Federal National Mortgage Assn.	3.5	8/1/52	89,449	81,667	0.004%
Federal National Mortgage Assn.	4	8/1/52	427,484	401,487	0.019%
Federal National Mortgage Assn.	4.5	8/1/52	333,938	321,118	0.015%
Federal National Mortgage Assn.	5	9/1/23	0	0	0.000%
Federal National Mortgage Assn.	3.5	9/1/35	315,744	301,536	0.015%
Federal National Mortgage Assn.	6.5	9/1/36	3,226	3,323	0.000%
Federal National Mortgage Assn.	6	9/1/38	37,782	39,230	0.002%
Federal National Mortgage Assn.	5.5	9/1/38	34,579	35,451	0.002%
Federal National Mortgage Assn.	4.5	9/1/39	11,136	10,997	0.001%
Federal National Mortgage Assn.	6	9/1/39	58,084	60,171	0.003%
Federal National Mortgage Assn.	4.5	9/1/40	4,099	3,996	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	43,272	42,619	0.002%
Federal National Mortgage Assn.	4	9/1/41	77,253	74,279	0.004%
Federal National Mortgage Assn.	5.5	9/1/41	1,283	1,313	0.000%
Federal National Mortgage Assn.	4.5	9/1/42	21,126	20,862	0.001%
Federal National Mortgage Assn.	3.5	9/1/42	82,615	76,802	0.004%
Federal National Mortgage Assn.	3	9/1/43	72,908	65,814	0.003%
Federal National Mortgage Assn.	3.5	9/1/43	128,204	120,160	0.006%
Federal National Mortgage Assn.	3.5	9/1/44	28,810	26,838	0.001%
Federal National Mortgage Assn.	3.5	9/1/45	159,679	148,505	0.007%
Federal National Mortgage Assn.	4	9/1/45	13,866	13,103	0.001%
Federal National Mortgage Assn.	4	9/1/45	511,833	492,144	0.024%
Federal National Mortgage Assn.	4	9/1/46	12,587	11,894	0.001%
Federal National Mortgage Assn.	3	9/1/46	443,648	400,540	0.019%
Federal National Mortgage Assn.	4	9/1/47	197,045	188,354	0.009%
Federal National Mortgage Assn.	3	9/1/49	128,406	115,090	0.006%
Federal National Mortgage Assn.	4.5	9/1/49	421,863	412,945	0.020%
Federal National Mortgage Assn.	2	9/1/50	249,733	205,618	0.010%
Federal National Mortgage Assn.	2.5	9/1/52	260,513	221,174	0.011%
Federal National Mortgage Assn.	5	9/1/52	59,223	58,073	0.003%
Federal Signal			9,341	598,104	0.029%
Fidelity National Information Services			10,739	587,423	0.028%
Fiesta Restaurant			17,453	138,577	0.007%
Fifth Third Bancorp	2.38	1/28/25	90,000	84,542	0.004%
Fifth Third Bancorp	3.95	3/14/28	155,000	142,000	0.007%
Fifth Third Bancorp	2.55	5/5/27	50,000	43,724	0.002%
Fifth Third Bancorp	4.77	7/28/30	140,000	130,051	0.006%
First American Financial			4,323	246,497	0.012%
First Bancshares			7,182	185,583	0.009%
FirstEnergy			9,880	384,134	0.019%
FirstService			6,079	936,713	0.045%
Fiserv			28,111	3,546,203	0.171%
Five9			6,720	554,064	0.027%
Five Below			1,378	270,832	0.013%
Five Star Bancorp			5,304	118,650	0.006%
Flagship Communities REIT			5,144	83,590	0.004%
Flagstar Mortgage Trust 2020-1NV	5.99	3/25/50	79,474	73,551	0.004%

FleetCor Technologies				2,632	660,843	0.032%
Floor & decor Holdings				1,047	108,846	0.005%
FNMA 30 YR TBA JUL	5	1/1/34	2,245,000	2,199,749	0.106%	
FNMA 30 YR TBA JUL	5.5	1/1/34	3,005,000	2,990,445	0.144%	
FNMA 30 YR TBA JUL	6	1/1/34	1,210,000	1,220,682	0.059%	
FNMA 30 YR TBA JUL	6.5	1/1/34	1,350,000	1,378,371	0.067%	
FNMA 30 YR TBA JUL	4.5	1/1/35	1,445,000	1,389,232	0.067%	
FNMA 30 YR TBA JUL	3.5	1/1/41	2,550,000	2,323,588	0.112%	
FNMA 30 YR TBA JUL	4	1/1/41	2,165,000	2,031,633	0.098%	
FNMA 30 YR TBA JUL	3	1/1/43	3,325,000	2,926,130	0.141%	
FNMA 30 YR TBA JUL	2.5	1/1/44	8,460,000	7,173,155	0.346%	
FNMA 30 YR TBA JUL	2	1/1/50	9,415,000	7,677,271	0.371%	
Ford Credit Auto Lease Trust 2023	5.54	12/15/26	345,000	337,157	0.016%	
Ford Credit Auto Owner Trust 2022	5.22	3/15/30	200,000	196,131	0.009%	
Ford Credit Auto Owner Trust 2023-REV1	4.85	8/15/35	900,000	880,632	0.043%	
Fortinet				2,594	196,080	0.009%
Freddie Mac REMICS	4.5	5/25/50	241,254	46,770	0.002%	
Freddie Mac STACR REMIC Trust 2022-DNA3	7.07	4/25/42	658,149	659,998	0.032%	
Freddie Mac STACR REMIC Trust 2022-DNA4	7.27	5/25/42	328,717	330,814	0.016%	
Freddie Mac Structured Agency Credit Risk debt Notes	7.37	8/25/33	232,664	232,810	0.011%	
Freeport-McMoRan				19,300	772,000	0.037%
Fresenius				31,802	882,085	0.043%
Fresh Market				3,700	0	0.000%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	113,704	101,937	0.005%	
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	34,675	30,844	0.001%	
Galton Funding Mortgage Trust 2018-2	4	10/25/58	25,169	23,268	0.001%	
GE				34,214	3,758,408	0.181%
GE HealthCare Technologies				18,922	1,537,223	0.074%
General Dynamics				9,132	1,964,750	0.095%
General Mills				32,132	2,464,524	0.119%
General Motors				18,705	721,265	0.035%
General Motors Financial	4	10/6/26	55,000	52,072	0.003%	
General Motors Financial	4.3	7/13/25	295,000	285,869	0.014%	
Generation Bio				8,557	47,064	0.002%
Genmab				1,254	475,213	0.023%
Georgia Power	4.95	5/17/33	445,000	439,175	0.021%	
Ginnie Mae II Pool	4	8/20/52	85,747	81,159	0.004%	
GLP Capital LP / GLP Financing II	3.35	9/1/24	120,000	115,808	0.006%	
GMF Floorplan Owner Revolving Trust	1.31	10/15/25	240,000	236,286	0.011%	
GNMA 30 YR	5	10/15/39	7,669	7,664	0.000%	
GNMA 30 YR	3.5	2/15/45	29,380	27,747	0.001%	
GNMA 30 YR	7.5	6/15/32	4,106	4,119	0.000%	
GNMA 30 YR	5	9/15/39	14,576	14,632	0.001%	
GNMA 30 YR PLAT	5.5	10/15/38	19,621	19,913	0.001%	
GNMA 30 YR PLAT	5	12/15/39	61,966	62,524	0.003%	
GNMA 30 YR PLAT	5	2/15/40	31,909	32,064	0.002%	
GNMA 30 YR PLAT	5	2/15/40	31,909	32,064	0.002%	
GNMA 30 YR PLAT	6	4/15/36	1,247	1,303	0.000%	
GNMA 30 YR PLAT	5	6/15/40	27,841	28,158	0.001%	
GNMA 30 YR PLAT	3	7/15/43	18,597	16,936	0.001%	
GNMA 30 YR PLAT	4.5	9/15/45	19,940	19,701	0.001%	
GNMA II 30 YR	3	10/20/49	86,351	75,527	0.004%	
GNMA II 30 YR	3.5	10/20/49	43,679	40,435	0.002%	
GNMA II 30 YR	3.5	1/20/47	296,814	277,987	0.013%	
GNMA II 30 YR	4	1/20/48	111,735	106,338	0.005%	
GNMA II 30 YR	3	1/20/50	50,780	44,741	0.002%	
GNMA II 30 YR	6	12/20/38	21,952	22,970	0.001%	
GNMA II 30 YR	3.5	12/20/44	150,990	141,931	0.007%	
GNMA II 30 YR	3.5	12/20/47	12,921	12,098	0.001%	
GNMA II 30 YR	3.5	2/20/48	218,008	203,916	0.010%	
GNMA II 30 YR	3.5	2/20/48	424,158	395,521	0.019%	
GNMA II 30 YR	3.5	3/20/43	85,866	79,781	0.004%	
GNMA II 30 YR	3	3/20/50	155,427	136,944	0.007%	
GNMA II 30 YR	3.5	4/20/43	356,901	336,420	0.016%	
GNMA II 30 YR	5.5	6/20/44	52,502	54,081	0.003%	
GNMA II 30 YR	3.5	7/20/47	49,005	45,883	0.002%	
GNMA II 30 YR	3	7/20/50	45,042	39,296	0.002%	
GNMA II 30 YR	4	9/20/48	119,294	114,704	0.006%	
GNMA II 30 YR	3	9/20/49	12,187	10,738	0.001%	
GNMA II 30 YR	4.5	9/20/49	84,801	81,957	0.004%	
GNMA II TBA JUL	6	1/1/34	835,000	840,545	0.041%	
GNMA II 30 YR	5	10/20/40	6,307	6,408	0.000%	

GNMA II 30 YR	3.5	10/20/44	14,348	13,443	0.001%
GNMA II 30 YR	3.5	10/20/45	145,238	136,024	0.007%
GNMA II 30 YR	3.5	10/20/45	24,937	23,363	0.001%
GNMA II 30 YR	3.5	10/20/45	36,346	34,060	0.002%
GNMA II 30 YR	3	10/20/46	79,356	71,993	0.003%
GNMA II 30 YR	5	10/20/47	153,575	153,948	0.007%
GNMA II 30 YR	5.5	10/20/48	7,433	7,525	0.000%
GNMA II 30 YR	4	10/20/50	466,696	445,644	0.022%
GNMA II 30 YR	2.5	10/20/51	2,555,014	2,213,998	0.107%
GNMA II 30 YR	3	10/20/51	1,130,139	1,013,336	0.049%
GNMA II 30 YR	4	10/20/52	1,290,378	1,220,890	0.059%
GNMA II 30 YR	4.5	10/20/52	1,305,006	1,260,004	0.061%
GNMA II 30 YR	4.5	11/20/40	138,334	137,368	0.007%
GNMA II 30 YR	4.5	11/20/41	156,800	155,708	0.008%
GNMA II 30 YR	3.5	11/20/42	2,675	2,487	0.000%
GNMA II 30 YR	4	11/20/42	5,195	5,044	0.000%
GNMA II 30 YR	3	11/20/46	95,604	86,762	0.004%
GNMA II 30 YR	4	11/20/47	195,258	187,412	0.009%
GNMA II 30 YR	5	11/20/47	79,617	79,500	0.004%
GNMA II 30 YR	5.5	11/20/48	37,973	38,411	0.002%
GNMA II 30 YR	2.5	11/20/51	568,044	491,818	0.024%
GNMA II 30 YR	1.5	1/20/37	89,811	77,044	0.004%
GNMA II 30 YR	4.5	1/20/41	99,888	99,191	0.005%
GNMA II 30 YR	4.5	1/20/46	15,749	15,610	0.001%
GNMA II 30 YR	5.5	1/20/49	28,862	29,070	0.001%
GNMA II 30 YR	3.5	1/20/49	89,735	84,012	0.004%
GNMA II 30 YR	2	1/20/52	948,890	797,587	0.038%
GNMA II 30 YR	7	1/20/53	354,092	362,701	0.018%
GNMA II 30 YR	1.5	12/20/36	69,981	60,036	0.003%
GNMA II 30 YR	3.5	12/20/45	64,856	60,556	0.003%
GNMA II 30 YR	3.5	12/20/47	277,868	260,264	0.013%
GNMA II 30 YR	5.5	12/20/48	105,768	107,061	0.005%
GNMA II 30 YR	2.5	12/20/51	1,020,688	884,124	0.043%
GNMA II 30 YR	1.5	2/20/37	176,403	151,319	0.007%
GNMA II 30 YR	4	2/20/41	5,908	5,736	0.000%
GNMA II 30 YR	3.5	2/20/43	24,237	22,829	0.001%
GNMA II 30 YR	4	2/20/44	132,830	128,972	0.006%
GNMA II 30 YR	3	2/20/45	64,512	58,848	0.003%
GNMA II 30 YR	3.5	2/20/45	22,970	21,518	0.001%
GNMA II 30 YR	4.5	3/20/41	169,787	168,602	0.008%
GNMA II 30 YR	5	3/20/41	68,764	69,871	0.003%
GNMA II 30 YR	3.5	3/20/43	74,867	70,636	0.003%
GNMA II 30 YR	5.5	3/20/48	37,369	38,112	0.002%
GNMA II 30 YR	5.5	3/20/49	36,852	37,300	0.002%
GNMA II 30 YR	2	3/20/51	489,544	412,954	0.020%
GNMA II 30 YR	2	3/20/52	527,712	443,473	0.021%
GNMA II 30 YR	2.5	3/20/52	306,003	264,974	0.013%
GNMA II 30 YR	3.5	4/20/46	95,457	89,402	0.004%
GNMA II 30 YR	3.5	4/20/47	19,919	18,656	0.001%
GNMA II 30 YR	4	4/20/47	7,221	6,926	0.000%
GNMA II 30 YR	5.5	4/20/48	27,127	27,655	0.001%
GNMA II 30 YR	1.5	5/20/37	151,342	129,815	0.006%
GNMA II 30 YR	3	5/20/45	243,090	221,590	0.011%
GNMA II 30 YR	3	5/20/46	178,624	162,435	0.008%
GNMA II 30 YR	3.5	5/20/46	74,684	70,022	0.003%
GNMA II 30 YR	3	5/20/46	9,890	8,901	0.000%
GNMA II 30 YR	3	5/20/46	25,541	22,999	0.001%
GNMA II 30 YR	4	5/20/47	242,266	232,534	0.011%
GNMA II 30 YR	5.5	5/20/48	140,723	142,824	0.007%
GNMA II 30 YR	5	5/20/48	11,729	11,575	0.001%
GNMA II 30 YR	3.5	6/20/43	112,178	105,710	0.005%
GNMA II 30 YR	3	6/20/45	419,697	382,596	0.018%
GNMA II 30 YR	3.5	6/20/46	446,678	418,946	0.020%
GNMA II 30 YR	3	6/20/46	61,043	54,835	0.003%
GNMA II 30 YR	4	6/20/47	118,852	114,080	0.006%
GNMA II 30 YR	5	6/20/47	36,298	36,244	0.002%
GNMA II 30 YR	5	6/20/48	226,349	225,563	0.011%
GNMA II 30 YR	5	6/20/48	39,659	39,271	0.002%
GNMA II 30 YR	5	6/20/49	105,493	104,916	0.005%
GNMA II 30 YR	3	6/20/52	986,582	882,357	0.043%
GNMA II 30 YR	4	7/20/42	66,371	64,444	0.003%
GNMA II 30 YR	3	7/20/46	97,327	88,589	0.004%

GNMA II 30 YR	3.5	7/20/46	14,473	13,555	0.001%
GNMA II 30 YR	4.5	7/20/46	17,497	17,343	0.001%
GNMA II 30 YR	3	7/20/46	160,800	146,076	0.007%
GNMA II 30 YR	3	7/20/46	23,941	21,559	0.001%
GNMA II 30 YR	3	7/20/46	50,040	45,036	0.002%
GNMA II 30 YR	3	7/20/46	17,538	15,784	0.001%
GNMA II 30 YR	5	7/20/47	22,164	22,131	0.001%
GNMA II 30 YR	3.5	7/20/47	57,897	54,233	0.003%
GNMA II 30 YR	2	7/20/51	1,911,359	1,611,767	0.078%
GNMA II 30 YR	2.5	7/20/51	740,838	641,523	0.031%
GNMA II 30 YR	3	7/20/51	1,071,661	961,867	0.046%
GNMA II 30 YR	5	8/20/41	33,650	34,192	0.002%
GNMA II 30 YR	3.5	8/20/42	22,037	20,745	0.001%
GNMA II 30 YR	4	8/20/42	36,700	35,634	0.002%
GNMA II 30 YR	4.5	8/20/46	30,400	30,131	0.001%
GNMA II 30 YR	3	8/20/46	20,556	18,500	0.001%
GNMA II 30 YR	3	8/20/46	34,496	31,066	0.001%
GNMA II 30 YR	3	8/20/46	34,060	30,670	0.001%
GNMA II 30 YR	5	8/20/47	38,309	38,252	0.002%
GNMA II 30 YR	2.5	8/20/50	289,266	250,516	0.012%
GNMA II 30 YR	2	8/20/51	2,349,127	1,976,424	0.095%
GNMA II 30 YR	2.5	8/20/51	321,569	278,834	0.013%
GNMA II 30 YR	4	9/20/42	6,029	5,854	0.000%
GNMA II 30 YR	3.5	9/20/46	77,450	72,585	0.004%
GNMA II 30 YR	4.5	9/20/46	25,406	24,688	0.001%
GNMA II 30 YR	3	9/20/46	17,244	15,519	0.001%
GNMA II 30 YR	3	9/20/46	19,267	17,354	0.001%
GNMA II 30 YR	3.5	9/20/47	20,284	18,947	0.001%
GNMA II 30 YR	4	9/20/47	7,070	6,803	0.000%
GNMA II 30 YR	4.5	9/20/47	124,906	122,681	0.006%
GNMA II 30 YR	3.5	9/20/47	96,984	90,731	0.004%
GNMA II 30 YR	5.5	9/20/48	310	315	0.000%
GNMA II 30 YR	2.5	9/20/51	384,139	332,978	0.016%
Goldman Sachs	3.5	11/16/26	280,000	262,665	0.013%
Goldman Sachs	3.62	3/15/28	515,000	483,240	0.023%
Goldman Sachs	4.48	8/23/28	760,000	733,813	0.035%
Goldman Sachs	1.54	9/10/27	515,000	452,286	0.022%
Goldman Sachs			8,734	2,817,064	0.136%
Government National Mortgage Assn.	8	10/20/25	98	99	0.000%
Government National Mortgage Assn.	5	10/20/39	13,911	14,130	0.001%
Government National Mortgage Assn.	4.5	10/20/40	19,062	18,929	0.001%
Government National Mortgage Assn.	4.5	11/20/39	7,331	7,280	0.000%
Government National Mortgage Assn.	5	11/20/39	5,911	6,006	0.000%
Government National Mortgage Assn.	5	1/1/34	495,000	486,415	0.023%
Government National Mortgage Assn.	5.5	1/1/34	3,225,000	3,209,883	0.155%
Government National Mortgage Assn.	6.5	1/1/35	565,000	574,932	0.028%
Government National Mortgage Assn.	2.5	1/1/43	470,000	406,954	0.020%
Government National Mortgage Assn.	2	1/1/50	385,000	323,565	0.016%
Government National Mortgage Assn.	5.5	1/20/36	65,796	67,773	0.003%
Government National Mortgage Assn.	7	2/20/27	1,505	1,514	0.000%
Government National Mortgage Assn.	5	4/20/40	11,132	11,311	0.001%
Government National Mortgage Assn.	4.5	5/20/40	30,303	30,091	0.001%
Government National Mortgage Assn.	5	5/20/40	3,714	3,773	0.000%
Government National Mortgage Assn.	5	6/20/40	12,276	12,428	0.001%
Government National Mortgage Assn.	7	7/20/27	15	15	0.000%
Government National Mortgage Assn.	5	7/20/39	11,128	11,304	0.001%
Government National Mortgage Assn.	5	8/20/40	4,634	4,691	0.000%
Government National Mortgage Assn.	4.5	9/20/40	54,327	53,683	0.003%
Government National Mortgage Association	3.5	10/20/50	250,000	210,476	0.010%
Government National Mortgage Association	3	11/20/47	28,168	25,706	0.001%
Government National Mortgage Association	3	12/20/47	36,182	33,000	0.002%
Government National Mortgage Association	4	2/20/43	33,595	4,124	0.000%
Government National Mortgage Association	3.5	5/20/43	52,074	7,913	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/25	64	63	0.000%
Graco			4,822	416,380	0.020%
Great Portland Estates			77,502	409,895	0.020%
Great Wolf Trust 2019-WOLF	6.89	12/15/36	425,000	416,952	0.020%
GSK, ADR			25,174	897,201	0.043%
GS Mortgage-Backed Securities Trust 2020-INV1	2.93	10/25/50	228,040	191,474	0.009%
GS Mortgage-Backed Securities Trust 2021-GR1	2.5	11/25/51	378,681	292,605	0.014%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	389,917	301,287	0.015%
GS Mortgage-Backed Securities Trust 2022-GR2	3.95	7/25/44	5,741	5,674	0.000%

Guardant Health				5,500	196,900	0.010%
Halliburton				7,100	234,229	0.011%
Hamamatsu Photonics KK				16,300	800,222	0.039%
Hanover Insurance Group				3,140	354,914	0.017%
Hardee s Funding	4.96	6/20/48		523,875	488,206	0.024%
Hardee s Funding	2.87	6/20/51		235,200	187,406	0.009%
Hartford Financial Services				28,511	2,053,362	0.099%
Hasbro	3.55	11/19/26		235,000	218,264	0.011%
Haynes International				5,650	287,133	0.014%
H.B. Fuller				2,348	167,905	0.008%
HCA	5.88	2/15/26		165,000	164,794	0.008%
HCA	3.13	3/15/27		220,000	202,328	0.010%
HCA	3.38	3/15/29		85,000	75,382	0.004%
HCA	2.38	7/15/31		185,000	147,777	0.007%
HCA	5.38	9/1/26		175,000	173,688	0.008%
HCA	3.5	9/1/30		372,000	325,965	0.016%
HCA Healthcare				5,699	1,729,533	0.083%
Healthcare Realty Holdings	3.63	1/15/28		575,000	506,998	0.024%
Healthcare Realty Holdings	2.05	3/15/31		190,000	141,656	0.007%
Heineken				13,762	1,415,237	0.068%
Helios Technologies				5,854	386,891	0.019%
Heritage Commerce				21,159	175,197	0.008%
Hershey Foods				7,255	1,811,574	0.087%
HilleVax				3,035	52,172	0.003%
Home Bancshares				10,227	233,176	0.011%
Home Depot				1,807	561,326	0.027%
Honda Motor				13,200	399,879	0.019%
Honeywell International				4,823	1,000,773	0.048%
Housing Development Finance				25,441	877,255	0.042%
HPEFS Equipment Trust	2.4	11/20/29		330,000	306,949	0.015%
HPEFS Equipment Trust	1.96	5/21/29		104,000	97,876	0.005%
HPS Loan Management 2021-16	6.41	1/23/35		300,000	292,813	0.014%
HSBC Holdings	6.25	3/9/34		725,000	738,506	0.036%
HSBC Holdings	4.76	6/9/28		705,000	676,178	0.033%
HSBC Holdings	5.21	8/11/28		450,000	440,067	0.021%
Hubbell				8,673	2,875,620	0.139%
Humana	5.5	3/15/53		190,000	188,997	0.009%
Humana	4.88	4/1/30		332,000	323,778	0.016%
Humana				4,759	2,127,892	0.103%
Huntington National Bank	5.7	11/18/25		250,000	241,558	0.012%
Huron Consulting Group				1,409	119,638	0.006%
Hyundai Capital America	1.8	10/15/25		250,000	227,916	0.011%
Hyundai Capital America	5.5	3/30/26		135,000	133,779	0.006%
Icosavax				7,257	72,062	0.003%
ICU Medical				2,497	444,940	0.021%
IdaCorp				4,491	460,777	0.022%
IGO				211,449	2,158,212	0.104%
Immatics				5,971	68,905	0.003%
Imperial Fund Mortgage Trust 2021-NQM2	1.07	9/25/56		177,083	139,774	0.007%
Independence Realty Trust, REIT				17,903	326,193	0.016%
Indiana Michigan Power	5.63	4/1/53		35,000	36,066	0.002%
Infinera				11,775	56,873	0.003%
Ingersoll-Rand				15,577	1,018,113	0.049%
ING Groep				152,116	2,050,767	0.099%
Insmed				17,697	373,407	0.018%
Intercontinental Exchange	4.35	6/15/29		475,000	464,568	0.022%
Intesa Sanpaolo	4.2	6/1/32		200,000	149,271	0.007%
Intesa Sanpaolo	6.63	6/20/33		330,000	328,884	0.016%
Intesa Sanpaolo				167,460	439,038	0.021%
Intuit				4,182	1,916,151	0.092%
Intuitive Surgical				7,842	2,681,493	0.129%
Ionis Pharmaceuticals				6,022	247,083	0.012%
Israel Government Bond - Fixed	3.75	3/31/47		12,355,000	3,177,151	0.153%
Jack in the Box				207	20,189	0.001%
Jackson Financial	5.17	6/8/27		415,000	392,185	0.019%
John Bean Technologies				3,556	431,343	0.021%
Johnson & Johnson				23,301	3,856,782	0.186%
Johnson Matthey				31,823	706,461	0.034%
JPMorgan Chase	2.74	10/15/30		250,000	214,657	0.010%
JPMorgan Chase	1.58	4/22/27		775,000	696,358	0.034%
JPMorgan Chase	2.52	4/22/31		1,370,000	1,158,386	0.056%
JPMorgan Chase	3.54	5/1/28		275,000	257,209	0.012%

JPMorgan Chase	2.96	5/13/31	710,000	607,459	0.029%
JPMorgan Chase	2.18	6/1/28	680,000	604,377	0.029%
JPMorgan Chase			49,115	7,143,286	0.345%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.25	7/5/33	190,000	170,525	0.008%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	105,147	92,724	0.004%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	90,809	79,528	0.004%
JP Morgan Mortgage Trust 2020-5	3.58	12/25/50	294,710	243,311	0.012%
JP Morgan Mortgage Trust 2020-INV1	3.5	8/25/50	87,323	76,738	0.004%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	23,541	22,402	0.001%
JP Morgan Mortgage Trust 2020-LTV1	3.5	6/25/50	10,062	9,568	0.000%
JP Morgan Mortgage Trust 2020-LTV1	3.29	6/25/50	305,875	254,833	0.012%
Julius Baer			15,486	977,283	0.047%
Karuna therapeutics			1,851	401,389	0.019%
Kbc	5.8	1/19/29	635,000	630,091	0.030%
Kearny Financial Corp.			11,236	79,214	0.004%
Kemper			4,655	224,650	0.011%
Kenvue			54,309	1,434,844	0.069%
Kering			1,683	929,351	0.045%
Kimbell Royalty Partners			4,023	59,178	0.003%
Kinder Morgan			84,975	1,463,270	0.071%
Kingfisher			427,673	1,260,455	0.061%
Kion			14,439	582,046	0.028%
Kirin Holdings			34,200	499,412	0.024%
KLA			4,825	2,340,222	0.113%
Kohl's			5,527	127,397	0.006%
Koninklijke Philips			44,808	970,884	0.047%
Kraft Heinz			27,490	975,895	0.047%
KT			25,744	582,764	0.028%
Kubota Credit Owner Trust 2023-1	5.07	2/15/29	140,000	137,937	0.007%
Kymera therapeutics			2,015	46,325	0.002%
L3Harris Technologies			10,984	2,150,338	0.104%
Lam Research			4,220	2,712,869	0.131%
Landstar System			1,497	288,232	0.014%
Largan Precision			5,000	342,988	0.017%
Las Vegas Sands	3.5	8/18/26	210,000	195,470	0.009%
Lattice Semiconductor			7,319	703,136	0.034%
L Brands			5,900	221,250	0.011%
Leap Therapeutics			100	282	0.000%
Legalzoom.com			8,518	102,897	0.005%
Legrand			13,691	1,358,200	0.066%
Liberty Energy			21,207	283,538	0.014%
Life Storage, REIT			3,794	504,450	0.024%
Linde			5,823	2,219,029	0.107%
Littelfuse			1,665	485,031	0.023%
Live Oak Bancshares			9,022	237,369	0.011%
Lloyds Banking Group			1,542,996	855,358	0.041%
LM Ericsson			194,821	1,058,520	0.051%
L'Oreal			3,682	1,717,565	0.083%
Lowe s	4.25	4/1/52	275,000	224,161	0.011%
Lowe s	5.63	4/15/53	200,000	199,833	0.010%
Lowe s	5.75	7/1/53	150,000	152,848	0.007%
LSEGA Financing	2	4/6/28	1,325,000	1,128,501	0.054%
LSEGA Financing	2.5	4/6/31	375,000	312,440	0.015%
LSEGA Financing	3.2	4/6/41	200,000	148,255	0.007%
lululemon athletica			1,938	733,533	0.035%
Macquarie Group			6,775	806,143	0.039%
MacroGenics			10,608	56,753	0.003%
Madison Park Funding XXXIII	6.28	10/15/32	435,000	428,040	0.021%
Madison Park Funding XXXV	6.24	4/20/32	895,000	882,101	0.043%
Magna International			20,770	1,172,259	0.057%
Magnolia Oil & Gas			28,651	598,806	0.029%
Manhattan Associates			1,899	379,572	0.018%
Marel HF			17,109	54,533	0.003%
Marriott International Inc/MD	5	10/15/27	345,000	341,798	0.016%
Marriott International Inc/MD	4.9	4/15/29	100,000	97,385	0.005%
Marriott Vacations Worldwide			1,254	153,891	0.007%
Marsh & McLennan	2.25	11/15/30	185,000	153,510	0.007%
Marsh & McLennan			5,598	1,052,872	0.051%
Marvell Technology			7,711	460,964	0.022%
Masimo			1,984	326,467	0.016%
MasterCard			10,634	4,182,352	0.202%
McDonald's			11,172	3,333,837	0.161%

Medtronic			8,500	748,850	0.036%
Melrose Industries			184,627	1,189,569	0.057%
Merck	5	5/17/53	285,000	288,878	0.014%
Merck			37,514	4,328,740	0.209%
Meta Platforms	5.6	5/15/53	580,000	595,959	0.029%
Meta Platforms			27,323	7,841,155	0.378%
MetLife			71,338	4,032,737	0.195%
Metropolitan Life Global Funding I	5.15	3/28/33	240,000	236,449	0.011%
MGE Energy			2,345	185,513	0.009%
Micron Technology	6.75	11/1/29	215,000	223,331	0.011%
Micron Technology	5.33	2/6/29	226,000	222,045	0.011%
Micron Technology	5.88	9/15/33	330,000	326,990	0.016%
Micron Technology			58,290	3,678,682	0.178%
Microsoft			108,096	36,811,012	1.777%
Mill City Mortgage Loan Trust 2017-2	2.75	7/25/59	11,315	11,193	0.001%
Mirion Technologies			41,094	347,244	0.017%
Mitsubishi Corporation			24,800	1,199,003	0.058%
Mitsubishi Electric			113,200	1,600,291	0.077%
Mitsubishi HC Capital			80,000	474,993	0.023%
Mitsubishi UFJ Financial			180,300	1,329,005	0.064%
Mitsui Fudosan			63,800	1,271,624	0.061%
ModivCare			4,376	197,839	0.010%
Molina Healthcare			7,727	2,327,681	0.112%
Moncler			17,050	1,179,651	0.057%
Mondelez International			65,735	4,794,711	0.231%
MongoDB			2,432	999,528	0.048%
Monolithic Power Systems			1,701	918,931	0.044%
Monro			8,420	342,105	0.017%
MoonLake Immunotherapeutics			3,223	164,373	0.008%
Morgan Stanley	4.43	1/23/30	185,000	175,895	0.008%
Morgan Stanley	5.12	2/1/29	1,095,000	1,078,644	0.052%
Morgan Stanley	3.22	4/22/42	145,000	109,375	0.005%
Morgan Stanley	1.59	5/4/27	1,240,000	1,110,104	0.054%
Morgan Stanley			8,712	744,005	0.036%
Morphic Holding			2,384	136,675	0.007%
Morphosys, ADR			18,558	138,628	0.007%
MSCI			478	224,321	0.011%
Mueller Water Products			22,597	366,749	0.018%
Munich Re			7,271	2,729,625	0.132%
Murata Manufacturing			17,300	993,728	0.048%
MVW 2023-1	4.93	10/20/40	748,535	733,210	0.035%
NAPCO Security Technologies			5,474	189,674	0.009%
Nasdaq	6.1	6/28/63	120,000	122,691	0.006%
Nasdaq	5.95	8/15/53	95,000	97,246	0.005%
National Bank of Canada			22,022	1,640,741	0.079%
National Grid			87,291	1,157,337	0.056%
NAVER			2,797	391,538	0.019%
Navient Private Education Loan Trust 2018	3.61	12/15/59	177,356	171,010	0.008%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	450,000	366,582	0.018%
NeoGenomics			19,234	309,090	0.015%
Nestle			42,232	5,080,155	0.245%
Netflix	4.63	5/15/29	655,000	722,448	0.035%
Netflix			5,082	2,238,570	0.108%
Neuberger Berman Loan Advisers CLO 29	6.4	10/19/31	470,000	465,516	0.022%
Neuberger Berman Loan Advisers CLO 32	6.26	1/20/32	1,190,000	1,172,859	0.057%
Neuberger Berman Loan Advisers Clo 43	6.39	6/18/35	370,000	364,309	0.018%
New Residential Mortgage Loan Trust 2021-INV2	2.5	9/25/51	303,344	234,393	0.011%
Next			10,607	930,087	0.045%
NextEra Energy			18,829	1,397,112	0.067%
NextEra Energy Capital Holdings	2.44	1/15/32	390,000	316,073	0.015%
NextEra Energy Capital Holdings	3	1/15/52	385,000	253,539	0.012%
NextEra Energy Capital Holdings	5.25	2/28/53	180,000	173,009	0.008%
NextEra Energy Capital Holdings	5	7/15/32	130,000	128,058	0.006%
Nextera Energy Partners			5,260	308,446	0.015%
NexTier Oilfield Solutions			35,369	316,199	0.015%
Nike			5,269	581,540	0.028%
Nippon Telegraph & Telephone			2,292,500	2,712,730	0.131%
NiSource	5.25	3/30/28	85,000	84,854	0.004%
Nissan Motor Acceptance	1.85	9/16/26	165,000	140,277	0.007%
Nkarta			8,641	18,924	0.001%
Nomad Foods			9,106	159,537	0.008%
Nordea Bank Abp	5.38	9/22/27	330,000	325,607	0.016%

Norfolk Southern			3,763	853,298	0.041%
Northrop Grumman			1,274	580,689	0.028%
NOV			12,600	202,104	0.010%
Novanta			1,994	367,095	0.018%
Novartis			26,678	2,689,661	0.130%
Novo Nordisk			11,237	1,815,223	0.088%
NRG Energy	4.45	6/15/29	195,000	172,575	0.008%
NTT Data			95,100	1,333,388	0.064%
Nutrien			24,929	1,472,057	0.071%
NVIDIA			35,889	15,181,765	0.733%
NXP Semiconductors			13,269	2,715,899	0.131%
OBX 2020-EXP1 Trust	3.5	2/25/60	224,048	196,337	0.009%
Occidental Petroleum	8.88	7/15/30	170,000	194,863	0.009%
OCP CLO 2014-7	6.37	7/20/29	718,095	712,701	0.034%
OCP CLO 2014-7	6.9	7/20/29	475,000	462,767	0.022%
Octagon Investment Partners 29	6.45	1/24/33	825,000	810,556	0.039%
Octane Receivables Trust 2023-1	5.87	5/21/29	138,425	137,641	0.007%
Old Dominion Freight Line			6,868	2,539,443	0.123%
Olink Holding, ADR			8,174	153,263	0.007%
Ollies Bargain Outlet Holdings			12,328	714,161	0.034%
Omron			9,100	558,756	0.027%
ONE Gas			2,313	177,662	0.009%
Onto Innovation			4,360	507,809	0.025%
Option Care Health			11,226	364,733	0.018%
Oracle	5.55	2/6/53	410,000	396,788	0.019%
O'Reilly Automotive			1,672	1,597,262	0.077%
Origin Bancorp			8,597	251,892	0.012%
Otsuka Holdings			21,100	773,983	0.037%
Outset Medical			12,158	265,895	0.013%
OZLM VII	6.27	7/17/29	311,339	310,001	0.015%
P10			16,529	186,778	0.009%
Pacific Biosciences of California			22,795	303,174	0.015%
Pacific Gas & Electric	2.5	2/1/31	445,000	348,413	0.017%
Pacific Gas & Electric	6.7	4/1/53	145,000	142,143	0.007%
Pacific Gas & Electric	5.9	6/15/32	150,000	144,262	0.007%
Pacific Gas & Electric	4.55	7/1/30	400,000	361,602	0.017%
Pacific Gas & Electric	2.1	8/1/27	220,000	188,397	0.009%
Pacific Premier Bancorp			7,874	162,834	0.008%
Palmer Square CLO 2022-1	6.37	4/20/35	445,000	435,440	0.021%
Palomino Funding Trust I	7.23	5/17/28	935,000	935,012	0.045%
Panasonic Holdings			89,300	1,094,990	0.053%
Papa John's International			8,754	646,308	0.031%
Parsons			8,942	430,468	0.021%
PAR Technology			13,995	460,855	0.022%
Paycom Software			468	150,340	0.007%
Paycor HCM			11,419	270,288	0.013%
Pennant			6,726	82,595	0.004%
PennyMac Financial Services			9,814	690,022	0.033%
Penumbra			501	172,374	0.008%
PepsiCo			7,108	1,316,544	0.064%
Persimmon			33,193	432,495	0.021%
Pfizer Investment Enterprises Pte	4.75	5/19/33	280,000	278,476	0.013%
Pfizer Investment Enterprises Pte	5.3	5/19/53	275,000	285,429	0.014%
Philip Morris International	5.13	2/15/30	285,000	281,943	0.014%
Philip Morris International			34,098	3,328,647	0.161%
PICC Property & Casualty			566,000	630,217	0.030%
Ping An Insurance			53,500	341,700	0.016%
Pinnacle Financial Partners			5,143	291,351	0.014%
Pioneer Natural Resources	5.1	3/29/26	145,000	143,974	0.007%
PNC Financial Services	6.04	10/28/33	470,000	479,967	0.023%
PNC Financial Services	2.55	1/22/30	150,000	126,005	0.006%
PNC Financial Services Group			29,455	3,709,857	0.179%
Popular			2,900	175,508	0.008%
Post Holdings			4,402	381,433	0.018%
PRA Group			8,259	188,718	0.009%
Privia Health			17,783	464,314	0.022%
PROCEPT BioRobotics			10,706	378,457	0.018%
Procter & Gamble			32,135	4,876,165	0.235%
Progressive			34,128	4,517,523	0.218%
Prologis, REIT			7,511	921,074	0.044%
Prothena			2,719	185,653	0.009%
Prysmian			37,464	1,566,883	0.076%

Public Storage, REIT			9,193	2,683,253	0.130%
Quaker Houghton			2,292	446,711	0.022%
Qualcomm			5,700	678,528	0.033%
Quest Diagnostics			8,944	1,257,169	0.061%
QuidelOrtho			4,087	338,649	0.016%
Range Resources			52,800	1,552,320	0.075%
RAPT therapeutics			3,901	72,949	0.004%
RBC Bearings			1,775	386,009	0.019%
Realty Income	3.95	8/15/27	329,000	311,348	0.015%
Recruit Holdings			29,000	925,545	0.045%
Red Rock Resorts			4,496	210,323	0.010%
Regeneron Pharmaceuticals			3,463	2,488,304	0.120%
Relay therapeutics			3,775	47,414	0.002%
Renesas Electronics			43,300	817,171	0.039%
Rentokil Initial			53,278	416,565	0.020%
Repare therapeutics			3,408	36,057	0.002%
RES			1,687,257	1,687,257	0.081%
Revvity	1.9	9/15/28	350,000	295,091	0.014%
Revvity	3.3	9/15/29	195,000	173,857	0.008%
Revvity	2.25	9/15/31	190,000	151,623	0.007%
Rexford Industrial Realty, REIT			8,536	445,750	0.022%
Reynolds American	4.45	6/12/25	159,000	154,642	0.007%
RH			562	185,230	0.009%
Rio Tinto			5,016	384,124	0.019%
Rivian Automotive			19,387	322,987	0.016%
Roche Holding			9,696	2,961,838	0.143%
Rogers Communications	3.2	3/15/27	175,000	162,073	0.008%
Rogers Communications	3.8	3/15/32	275,000	240,003	0.012%
Rogers Communications	4.55	3/15/52	910,000	731,146	0.035%
Rogers Communications	4.35	5/1/49	35,000	27,513	0.001%
Roper Technologies			2,319	1,114,975	0.054%
Ross Stores	1.88	4/15/31	480,000	378,475	0.018%
Ross Stores			8,146	913,411	0.044%
Rush Enterprises			4,801	291,613	0.014%
Safran			8,257	1,293,952	0.062%
Saia			1,716	587,576	0.028%
Sampo			29,988	1,346,834	0.065%
Samsonite International			165,000	466,586	0.023%
Samsung Electronics			37,670	2,074,234	0.100%
Sanofi			28,581	3,076,910	0.149%
Santander Bank NA - SBCLN	1.83	12/15/31	89,425	86,476	0.004%
Santander Drive Auto Receivables Trust 2021-3	1.33	9/15/27	285,000	266,080	0.013%
Santander Drive Auto Receivables Trust 2021-4	1.67	10/15/27	285,000	263,041	0.013%
Santander Drive Auto Receivables Trust 2022-5	4.74	10/16/28	385,000	372,814	0.018%
Santander Drive Auto Receivables Trust 2022-6	4.72	6/15/27	850,000	831,499	0.040%
Santander Holdings USA	2.49	1/6/28	155,000	133,798	0.006%
Santander Holdings USA	6.5	3/9/29	105,000	103,666	0.005%
Santander Retail Auto Lease Trust 2021	1.38	3/22/27	590,000	562,439	0.027%
Santander UK Group Holdings	1.53	8/21/26	1,205,000	1,068,240	0.052%
SAP			14,116	1,928,350	0.093%
Savers Value Village			2,842	67,355	0.003%
SBA Tower Trust	2.59	10/15/31	455,000	357,930	0.017%
SBA Tower Trust	2.33	1/15/28	150,000	128,834	0.006%
SBA Tower Trust	1.84	4/15/27	560,000	480,346	0.023%
Scentre			483,522	855,115	0.041%
Schlumberger			41,898	2,058,030	0.099%
Scholar Rock Holding			9,890	74,571	0.004%
Sea, ADR			8,011	464,958	0.022%
Selective Insurance			8,705	835,245	0.040%
Sempra Energy	3.7	4/1/29	135,000	122,896	0.006%
Sequoia Mortgage Trust 2013-4	3.44	4/25/43	167,432	153,838	0.007%
Sequoia Mortgage Trust 2017-5	3.78	8/25/47	236,287	214,661	0.010%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	51,128	46,654	0.002%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	12,640	11,287	0.001%
Sequoia Mortgage Trust 2018-CH2	4	6/25/48	37,396	34,023	0.002%
Sequoia Mortgage Trust 2018-CH4	4	10/25/48	2,184	2,164	0.000%
Service Corporation International			9,560	617,480	0.030%
ServiceMaster Funding	2.87	7/30/51	509,452	414,720	0.020%
ServiceNow			6,280	3,529,172	0.170%
Seven & i Holdings			35,200	1,520,716	0.073%
SG Residential Mortgage Trust 2019-3	2.7	9/25/59	11,585	11,193	0.001%
Shell, ADR			21,956	1,325,703	0.064%

Sherwin-Williams			2,745	728,852	0.035%
Shopify			14,797	955,886	0.046%
Siemens			30,513	5,086,543	0.246%
Siemens Healthineers			25,918	1,468,912	0.071%
Simply Good Foods			4,153	151,958	0.007%
SiteOne Landscape Supply			3,673	614,713	0.030%
Skechers USA			6,449	339,604	0.016%
Skyline Champion			5,506	360,368	0.017%
Skyworks Solutions			13,416	1,485,017	0.072%
Smb Private Education Loan Trust 2021	2.31	1/15/53	490,000	440,419	0.021%
SMC			900	500,186	0.024%
Snowflake Computing			2,023	356,008	0.017%
Sony			18,100	1,633,891	0.079%
Sotera Health Topco			2,200	41,448	0.002%
South32			269,511	678,520	0.033%
Southern	5.2	6/15/33	665,000	658,409	0.032%
Southern California Edison	5.7	3/1/53	225,000	224,259	0.011%
Southern California Edison	4.7	6/1/27	315,000	309,132	0.015%
Southern Company			41,045	2,883,411	0.139%
SouthState			5,338	351,240	0.017%
Southwestern Energy			103,157	619,974	0.030%
Southwest Gas Holdings			7,554	480,812	0.023%
S&P Global			2,136	856,301	0.041%
SPX Technologies			7,336	623,340	0.030%
SS&C Technologies Holdings			6,065	367,539	0.018%
Standard Chartered	2.61	1/12/28	1,185,000	1,050,332	0.051%
Standard Chartered	1.46	1/14/27	275,000	242,965	0.012%
Standard Chartered	2.82	1/30/26	200,000	187,948	0.009%
Standard Chartered	3.97	3/30/26	270,000	257,976	0.012%
Standard Chartered			73,860	642,589	0.031%
Stanley Electric			22,500	455,989	0.022%
Stepstone			9,529	236,414	0.011%
Stericycle			5,242	243,438	0.012%
STERIS			5,721	1,287,111	0.062%
Stora Enso			71,734	832,255	0.040%
Storebrand			115,966	904,475	0.044%
Strategic Education			3,793	257,317	0.012%
Structure therapeutics, ADR			1,663	69,131	0.003%
Stryker			3,314	1,011,068	0.049%
Sumitomo Corporation			54,300	1,151,973	0.056%
Sumitomo Mitsui Trust Holdings			15,489	549,481	0.027%
Sun Life Financial			28,972	1,510,327	0.073%
Sutter Health	5.16	8/15/33	135,000	134,320	0.006%
Sutter Health	5.55	8/15/53	120,000	124,397	0.006%
Suzuki Motor			19,500	707,125	0.034%
Svenska Handelsbanken			123,041	1,030,130	0.050%
Symphony CLO XXXI	6.92	4/22/35	380,000	368,959	0.018%
Synopsys			4,136	1,800,856	0.087%
Taiwan Semiconductor Manufacturing			182,719	3,375,429	0.163%
Taiwan Semiconductor Manufacturing, ADR			5,395	544,463	0.026%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	165,000	167,063	0.008%
Targa Resources Partners LP / Targa Resources Partners Finance	5.5	3/1/30	600,000	575,250	0.028%
Target			13,540	1,785,926	0.086%
TechnoPro Holdings			32,500	707,015	0.034%
TE Connectivity			21,442	3,005,311	0.145%
Teledyne Technologies			1,543	634,343	0.031%
Teleflex			852	206,210	0.010%
Teleperformance			4,122	691,483	0.033%
Tencent Holdings			7,500	318,009	0.015%
Terreno Realty, REIT			3,503	210,530	0.010%
Tesla			17,437	4,564,483	0.220%
Tetra Tech			1,482	242,663	0.012%
Texas Capital Bancshares			3,812	196,318	0.009%
Texas Instruments			25,757	4,636,775	0.224%
Thermo Fisher Scientific			11,201	5,844,122	0.282%
Thermon Group Holdings			4,053	107,810	0.005%
The Travelers Companies			10,493	1,822,214	0.088%
THK			16,700	343,733	0.017%
TJX			14,424	1,223,011	0.059%
T-Mobile US			34,338	4,769,548	0.230%
T-Mobile USA	5.75	1/15/54	505,000	518,102	0.025%
Tmx			11,340	255,177	0.012%

Toast			12,715	286,978	0.014%
Tokio Marine Holdings			65,300	1,505,398	0.073%
Tokyo Electron			8,200	1,181,034	0.057%
Toro			2,246	228,306	0.011%
Tosoh			8,400	99,356	0.005%
TotalEnergies			42,017	2,411,970	0.116%
Towd Point Mortgage Trust 2019-HY3	6.15	10/25/59	107,048	105,881	0.005%
Toyota Motor			123,200	1,980,081	0.096%
Transcontinental Gas Pipe Line	4.6	3/15/48	50,000	42,225	0.002%
Transdigm Group			469	419,366	0.020%
TreeHouse Foods			4,043	203,686	0.010%
Tricon Residential			29,312	258,239	0.012%
TRP Dynamic Global Bd - I			14,513,112	115,524,375	5.576%
TRP Inflation Protected Bond - I			684	7,390	0.000%
TRP Inst Emerging Markets Bd - Inst			16,672,902	106,039,654	5.118%
TRP Inst Emerging Markets Eq - Inst			1,745,466	57,949,476	2.797%
TRP Inst Floating Rate - Inst			4,208,363	39,221,939	1.893%
TRP Institutional High Yield - Inst			12,809,202	96,325,202	4.649%
TRP International Bond (USD Hgd) - I			13,668,908	111,128,218	5.364%
TRP Limited Duration Infl Foc Bd - I			16,293	76,249	0.004%
TRP Multi-Strategy Total Return - I			10,579,655	100,824,114	4.867%
TRP Real Assets - I			2,826,175	38,322,934	1.850%
TRP Treasury Reserve	5.11		154,865,593	154,865,593	7.475%
TRP US Treasury Long-Term Idx - I			6,092,409	49,409,440	2.385%
Truist Financial	4.12	6/6/28	490,000	459,727	0.022%
Ubs	5.96	1/12/34	415,000	411,801	0.020%
Ubs	3.75	3/26/25	890,000	850,063	0.041%
Ulta Beauty			5,466	2,572,272	0.124%
Umicore			26,397	738,039	0.036%
Unilever			58,134	3,027,284	0.146%
Union Pacific			9,045	1,850,788	0.089%
Unitedhealth	5.88	2/15/53	370,000	411,265	0.020%
Unitedhealth	4.5	4/15/33	420,000	409,138	0.020%
Unitedhealth	5.05	4/15/53	625,000	618,833	0.030%
Unitedhealth	2	5/15/30	1,235,000	1,040,869	0.050%
UnitedHealth Group			18,294	8,792,828	0.424%
United Overseas Bank			64,700	1,342,606	0.065%
U.S. Bancorp			61,861	2,043,887	0.099%
US Bancorp	4.84	2/1/34	240,000	224,776	0.011%
U.S. Physical Therapy			3,112	377,766	0.018%
U.S. Treasury Bonds	4.13	11/15/32	8,130,000	8,309,114	0.401%
U.S. Treasury Bonds	4	11/15/42	8,295,000	8,243,156	0.398%
U.S. Treasury Bonds	4	11/15/52	5,280,000	5,424,375	0.262%
U.S. Treasury Bonds	3.88	2/15/43	4,330,000	4,223,103	0.204%
U.S. Treasury Bonds	3.63	2/15/53	8,105,000	7,779,534	0.376%
U.S. Treasury Bonds	3.38	8/15/42	11,735,000	10,647,679	0.514%
U.S. Treasury Bonds	3	8/15/52	9,160,000	7,788,863	0.376%
U.S. Treasury Notes	4.13	10/31/27	415,000	412,795	0.020%
U.S. Treasury Notes	3.88	11/30/27	4,545,000	4,481,086	0.216%
U.S. Treasury Notes	3.88	11/30/29	4,570,000	4,530,013	0.219%
U.S. Treasury Notes	3.88	1/15/26	11,980,000	11,757,247	0.568%
U.S. Treasury Notes	4	12/15/25	13,870,000	13,653,281	0.659%
U.S. Treasury Notes	2.25	1/31/24	8,100,000	7,950,656	0.384%
U.S. Treasury Notes	1.5	1/31/27	13,245,000	11,999,142	0.579%
U.S. Treasury Notes	3.75	4/15/26	1,515,000	1,483,043	0.072%
U.S. Treasury Notes	4.13	9/30/27	2,575,000	2,560,516	0.124%
Utah Acquisition Sub	3.95	6/15/26	1,051,000	998,152	0.048%
Utz Brands			16,615	271,821	0.013%
UWM Mortgage Trust 2021-INV2	2.5	9/25/51	392,056	302,940	0.015%
Vaxcyte			4,079	203,705	0.010%
Veeva Systems			1,835	362,835	0.018%
Ventyx Biosciences			1,200	39,360	0.002%
Verisk Analytics			6,348	1,434,838	0.069%
Veritex Holdings			8,029	143,960	0.007%
Verizon Communications	2.65	11/20/40	440,000	304,605	0.015%
Verizon Communications	2.55	3/21/31	890,000	743,389	0.036%
Verizon Communications	3.55	3/22/51	550,000	409,847	0.020%
Verizon Communications	4.86	8/21/46	100,000	91,460	0.004%
Verizon Communications			24,494	910,932	0.044%
Verizon Master Trust	4.98	1/22/29	250,000	243,828	0.012%
Vertex Pharmaceuticals			5,438	1,913,687	0.092%
Verus Securitization Trust 2019-4	2.64	11/25/59	43,049	41,153	0.002%

Verus Securitization Trust 2020-INV1	3.89	3/25/60	100,000	93,781	0.005%
Verus Securitization Trust 2021-5	1.22	9/25/66	235,268	185,086	0.009%
Verve therapeutics			4,362	81,788	0.004%
Vimeo			41,420	170,650	0.008%
Visa			40,088	9,520,098	0.460%
Vistra Operations	5.13	5/13/25	465,000	452,251	0.022%
Vodafone, ADR			78,081	737,865	0.036%
Volkswagen Group of America Finance	3.2	9/26/26	970,000	903,626	0.044%
Vontier			10,814	348,319	0.017%
Wabtec			26,612	2,918,538	0.141%
Wal-Mart			21,122	3,319,956	0.160%
Walt Disney			6,837	610,407	0.029%
Warby Parker			19,217	224,647	0.011%
Warnermedia Holdings	3.76	3/15/27	690,000	644,076	0.031%
Welcia Holdings			15,600	324,935	0.016%
Wellfleet CLO 2017-2A	6.31	10/20/29	370,647	368,168	0.018%
Wells Fargo	2.88	10/30/30	1,150,000	994,613	0.048%
Wells Fargo	2.57	2/11/31	2,800,000	2,367,232	0.114%
Wells Fargo	2.39	6/2/28	2,740,000	2,441,154	0.118%
Wells Fargo	4.3	7/22/27	370,000	355,123	0.017%
Wells Fargo			62,737	2,677,615	0.129%
Wells Fargo Commercial Mortgage Trust 2017-C39	4.03	9/15/50	1,335,000	1,163,402	0.056%
Wells Fargo Commercial Mortgage Trust 2019-JWDR	2.58	9/15/31	245,000	217,601	0.011%
Wells Fargo Commercial Mortgage Trust 2021-SAVE	6.99	2/15/40	299,977	272,483	0.013%
Western Alliance Bancorp			4,898	178,630	0.009%
West Fraser Timber			1,972	169,416	0.008%
Westlake	1.63	7/17/29	215,000	192,458	0.009%
Weyerhaeuser, REIT			24,945	835,907	0.040%
White Mountains Insurance Group			24	33,334	0.002%
Williams	3.75	6/15/27	1,005,000	946,293	0.046%
Williams Companies			58,922	1,922,625	0.093%
WillScot Mobile Mini Holdings			2,908	138,973	0.007%
Wilmar International			390,900	1,101,249	0.053%
Woodside Finance	3.7	3/15/28	265,000	242,475	0.012%
Woodside Finance	3.7	9/15/26	163,000	153,292	0.007%
Workday	3.7	4/1/29	105,000	97,097	0.005%
Workiva			4,793	487,256	0.024%
Worldwide Plaza Trust 2017-WWP	3.53	11/10/36	102,474	86,195	0.004%
Worley			91,608	967,316	0.047%
WPP			120,507	1,263,130	0.061%
Wyndham Hotels & Resorts			3,761	257,892	0.012%
Xcel Energy	3.4	6/1/30	475,000	422,869	0.020%
Xencor			6,260	156,312	0.008%
Xometry			5,093	107,870	0.005%
XP			18,158	425,987	0.021%
Yara International	4.75	6/1/28	210,000	198,359	0.010%
Zalando			15,440	445,277	0.021%
Zentaris Pharmaceuticals			4,114	116,056	0.006%
Z Holdings			161,100	388,265	0.019%
Zoetis			4,983	858,122	0.041%
Zurich Insurance Group			3,608	1,716,285	0.083%
Miscellaneous Securities ‡				5,656,986	
Total Investments in Securities				2,108,648,490	

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

Forwards Contracts	Currency Bought	Receive	Currency Sold	Deliver	Settlement	Unrealized G/L	% of Net Assets
Barclays Bank PLC - Wholesale (SING)	USD	612,439	ILS	(2,214,630)	07/20/2023	14,607	0.001%
BNP PARIBAS SECURITIES CORP	DKK	18,380,000	USD	(2,717,910)	07/14/2023	(21,922)	-0.001%
BNP PARIBAS SECURITIES CORP	USD	2,721,449	DKK	(18,380,000)	07/14/2023	25,461	0.001%
BNP PARIBAS SECURITIES CORP	USD	843,613	EUR	(770,785)	08/25/2023	192	0.000%
BANK OF AMERICA	CAD	2,755,000	USD	(2,059,267)	07/21/2023	21,064	0.001%
BANK OF AMERICA	USD	2,015,172	JPY	(283,460,000)	07/21/2023	44,095	0.002%
BANK OF AMERICA	GBP	1,097,500	USD	(1,375,815)	08/25/2023	18,356	0.001%
CITIBANK N A	PLN	17,585,000	USD	(4,207,743)	08/18/2023	106,450	0.005%
CITIBANK N A	USD	4,189,798	PLN	(17,585,000)	08/18/2023	(124,396)	-0.006%
GOLDMAN SACHS & CO	USD	2,740,552	GBP	(2,195,000)	08/25/2023	(47,790)	-0.002%
RBC DOMINION SECURITIES INC	CAD	2,790,000	USD	(2,095,455)	07/21/2023	11,304	0.001%
RBC DOMINION SECURITIES INC	USD	4,097,755	CAD	(5,545,000)	07/21/2023	(89,334)	-0.004%
STATE STREET GLOBAL MARKETS LLC	USD	36,005	ILS	(130,680)	07/20/2023	728	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	191,164	ILS	(692,605)	07/20/2023	4,197	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	229,709	ILS	(829,778)	07/20/2023	5,713	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	565,299	ILS	(2,071,851)	07/20/2023	6,010	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	203,491	ILS	(751,168)	07/20/2023	716	0.000%

STATE STREET GLOBAL MARKETS LLC	USD	478,959	ILS	(1,733,113)	07/20/2023	11,111	0.001%
STATE STREET GLOBAL MARKETS LLC	USD	36,993	ILS	(134,116)	07/20/2023	789	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	229,488	ILS	(834,053)	07/20/2023	4,339	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	75,175	ILS	(276,450)	07/20/2023	549	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	343,494	ILS	(1,244,479)	07/20/2023	7,551	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	36,944	ILS	(135,800)	07/20/2023	286	0.000%
STATE STREET GLOBAL MARKETS LLC	USD	267,616	ILS	(968,638)	07/20/2023	6,136	0.000%
STATE STREET GLOBAL MARKETS LLC	JPY	283,460,000	USD	(2,048,558)	07/21/2023	(77,481)	-0.004%
STATE STREET GLOBAL MARKETS LLC	GBP	1,097,500	USD	(1,378,145)	08/25/2023	16,026	0.001%

Total Forward Currency Exchange Contracts (55,243)

Options	Strike Price(\$)	Exercise Date	Shares/Par	Value (\$)	% of Net Assets
CDX IG S40 PAY 80 07/19/2023	80.00	7/19/2023	16,300,000	1,576	0.000%
FXO USD PUT/JPY CALL 127 07/06/2023	127.00	7/6/2023	6,270,000	0	0.000%
SPX 08/18/2023 C 4475 OTC	4,475.00	8/18/2023	(146)	(1,019,080)	(0.049%)

Total Options (1,017,504)

Swap Contracts	Notional Amount	Market Value	% of Net Assets
BARCLAYS BK PLC SNR OPCO CDS 06/20/2024	112,500	97	0.000%
METLIFE INC CDS 06/20/2028	99,000	(320)	0.000%
CMBX AAA CDSI S15 11/18/2064	(4,080,000)	108,320	0.005%
MEXICO CDS 06/20/2028	2,465,000	(3,163)	0.000%
INDONESIA CDS 06/20/2028	2,060,000	12,834	0.001%
CDX HY CDSI S40 5Y 06/20/2028	4,740,000	132,388	0.006%

Total Swap Contracts 250,156

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
MSCI EAFE FUT 9/23	(53)	9/15/2023	(5,712,075)	(24,446)	(0.276%)
S&P500 EMINI FUT 9/23	83	9/15/2023	18,626,238	220,465	0.899%
TYU3 UST 10YR FUT SEP 23	222	9/20/2023	24,922,970	(387,763)	1.203%
UXYU3 UST 10YR ULTRA FUT SEP 23	298	9/20/2023	35,294,375	(242,774)	1.704%
WNU3 ULTRA US BOND FUT SEP 23	(63)	9/20/2023	(8,581,781)	(92,448)	(0.414%)

Total Futures Contracts (526,967)

NET ASSETS 2,071,756,677

NET ASSET VALUE PER SHARE

Spectrum Conservative Allocation Fund Shares 18.35

(\$1,060,152,529 / 57,759,173 Shares Outstanding)

Spectrum Conservative Allocation Fund - I Class Shares 18.33

(\$1,011,604,148 / 55,195,349 Shares Outstanding)

- ADR American Depository Receipts
- ADS American Depository Shares
- AR Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
- ARM Adjustable Rate Mortgage
- BAN Bond Anticipation Note
- CDA Community Development Administration
- CLN Credit Linked Note
- CMO Collateralized Mortgage Obligation
- COP Certificate of Participation
- DOT Department of Transportation
- EFA Educational Facility Authority
- ETC Equipment Trust Certificate
- FDR Fiduciary Depository Receipt
- FRN Floating Rate Note
- GDR Global Depository Receipts
- GDS Global Depository Shares
- GO General Obligation
- HDA Housing Development Authority
- HEFA Health & Education Facility Authority
- HFA Health Facility Authority
- HFC Housing Finance Corp
- HFFA Health Facility Financing Authority
- HHEFA Health & Higher Education Facility Authority
- IDA Industrial Development Authority/Agency
- IDB Industrial Development Bond
- IDC Industrial Development Corp
- IDRB Industrial Development Revenue Bond
- IO Interest Only security for which the fund receives interest on notional principal (par)
- PCR Pollution Control Revenue
- PFA Public Finance Authority
- PIK Payment-in-kind
- PTC Pass-Through Certificate
- RAC Revenue Anticipation Certificate
- RAN Revenue Anticipation Note
- RAW Revenue Anticipation Warrant

REIT Real Estate Investment Trust
RIB Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN Tax Anticipation Note
TAW Tax Anticipation Warrant
TBA To Be Announced purchase commitment
TDFA Trade & Deposit Facility Agreement
TECP Tax-Exempt Commercial Paper
TRAN Tax Revenue Anticipation Note
VR Variable Rate; rate shown is effective rate at period end
VRDN Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

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

Important Information

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