T. Rowe Price Total Return Fund **03/31/2024**

(Unaudited)

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value ($)	% of Net Assets
AAdvantage Loyalty IP	10.33	4/20/28	249,333	258,648	0.038%
AbbVie	4.88	11/14/48	1,655,000	1,579,572	0.234%
AbbVie	4.05	11/21/39	425,000	376,878	0.056%
Acrisure LLC / Acrisure Finance	10.13	8/1/26	385,000	398,475	0.059%
Adient Global Holdings	8.25	4/15/31	505,000	531,513	0.079%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	5.3	1/19/34	685,000	671,297	0.099%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.5	7/15/25	270,000	272,645	0.040%
AerCap Ireland Capital DAC / AerCap Global Aviation Trust	6.15	9/30/30	340,000	352,552	0.052%
Aes Andes	7.13	3/26/79	525,000	520,178	0.077%
Aethon United BR LP / Aethon United Finance	8.25	2/15/26	275,000	277,063	0.041%
AGL CLO 14	7.23	12/2/34	1,505,000	1,497,136	0.222%
AG TTMT Escrow Issuer	8.63	9/30/27	215,000	221,988	0.033%
Albania Government International Bond	3.5	11/23/31	2,155,000	2,096,815	0.310%
Albion Financing 2 Sarl	8.75	4/15/27	415,000	414,481	0.061%
Alen 2021-ACEN Mortgage Trust	6.59	4/15/34	1,580,000	1,443,661	0.214%
Alexandria Real Estate Equities	5.25	5/15/36	155,000	151,659	0.022%
Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	6.75	10/15/27	505,000	495,531	0.073%
Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer	7	1/15/31	785,000	791,869	0.117%
Allied Universal Holdco	7.88	2/15/31	319,000	321,791	0.048%
Allied Universal Holdco LLC / Allied Universal Finance	6	6/1/29	400,000	344,000	0.051%
Allied Universal Holdco LLC / Allied Universal Finance	9.75	7/15/27	275,000	275,000	0.041%
Altice Financing	3	1/15/28	830,000	731,540	0.108%
Altice Financing	9.63	7/15/27	1,170,000	1,119,091	0.166%
Altice France Holding	10.5	5/15/27	1,270,000	476,250	0.070%
Altice France SA/France	5.88	2/1/27	790,000	658,207	0.097%
Altria	3.13	6/15/31	1,020,000	1,025,607	0.152%
American Airlines Inc/AAdvantage Loyalty IP	5.5	4/20/26	266,250	263,920	0.039%
AmeriCredit Automobile Receivables Trust 2020-1	1.8	12/18/25	385,000	380,464	0.056%
Americredit Automobile Receivables Trust 2023-1	5.8	12/18/28	430,000	433,345	0.064%
AmeriCredit Automobile Receivables Trust 2023-2	5.84	7/18/29	1,500,000	1,516,292	0.224%
Amgen	5.25	3/2/33	650,000	653,256	0.097%
Amur Equipment Finance Receivables IX	4.13	3/20/28	628,000	612,804	0.091%
Amur Equipment Finance Receivables X	2.91	8/21/28	2,520,000	2,404,939	0.356%
Amur Equipment Finance Receivables XIII	5.38	1/21/31	310,000	309,973	0.046%
Amur Equipment Finance Receivables XIII	5.37	1/21/31	835,000	831,526	0.123%
Amwins	6.38	2/15/29	650,000	651,625	0.096%
Amwins	4.88	6/30/29	209,000	193,848	0.029%
Angel Oak Mortgage Trust 2020-5	2.97	5/25/65	250,000	220,397	0.033%
Angel Oak Mortgage Trust 2020-6	2.81	5/25/65	515,000	417,426	0.062%
Angel Oak Mortgage Trust 2021-4	2.29	1/20/65	960,000	613,903	0.091%
Angel Oak Mortgage Trust 2022-6	4.3	7/25/67	1,756,092	1,689,239	0.250%
Angolan Government International Bond	8.75	4/14/32	1,080,000	995,433	0.147%
Apidos CLO XXXVII	7.18	10/22/34	525,000	524,991	0.078%
Applebee S Funding Llc / Ihop Funding	4.72	6/5/49	257,400	247,597	0.037%
Applied Systems	10.56	2/23/32	1,436,874	1,485,369	0.220%
Applied Systems	8.81	2/24/31	1,291,664	1,298,820	0.192%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	2,010,000	1,383,943	0.205%
Arbor Multifamily Mortgage Securities Trust 2020-MF1	1.75	5/15/53	580,000	376,874	0.056%
Arsenal AIC Parent	8	10/1/30	265,000	277,256	0.041%
Arsenal AIC Parent	11.5	10/1/31	580,000	645,975	0.096%
Arsenal AIC Parent	9.08	8/19/30	338,302	339,063	0.050%
Aruba Investments Holdings	13.18	11/24/28	405,000	400,950	0.059%
Ascend Learning	11.18	12/10/29	795,000	780,841	0.116%
Ascend Learning	8.93	12/11/28	183,673	182,457	0.027%
AssuredPartners	9.08	2/12/27	450,049	450,238	0.067%
AssuredPartners	8.82	2/14/31	205,000	205,193	0.030%
AssuredPartners	7.5	2/15/32	462,000	453,915	0.067%
Asurion	10.69	1/20/29	1,095,000	975,404	0.144%
Asurion	8.69	12/23/26	268,113	262,271	0.039%
Asurion	10.69	1/31/28	623,000	559,143	0.083%
Athenahealth	8.58	2/15/29	360,961	357,070	0.053%
Athenahealth	6.5	2/15/30	370,000	337,625	0.050%
At Home	4.88	7/15/28	45,000	20,475	0.003%
ATI	7.25	8/15/30	320,000	330,400	0.049%
Autostrade per l Italia	2	1/15/30	1,030,000	1,007,029	0.149%

AutoZone	6.55	11/1/33	595,000	649,705	0.096%
Avis Budget Rental Car Funding AESOP	6.18	10/20/27	100,000	100,114	0.015%
Avis Budget Rental Car Funding AESOP	6.24	4/20/27	120,000	119,869	0.018%
Avis Budget Rental Car Funding AESOP	4.24	9/22/25	235,000	233,643	0.035%
Axalta Coating Systems Dutch Holding B BV	7.25	2/15/31	150,000	155,438	0.023%
Axian Telecom	7.38	2/16/27	525,000	510,003	0.075%
BAE Systems	5.5	3/26/54	1,000,000	1,008,750	0.149%
BAMLL Commercial Mortgage Securities Trust 2021-JACX	9.19	9/15/38	1,155,000	871,075	0.129%
Banco Santander	4.18	3/24/28	200,000	192,664	0.029%
BANK 2019-BNK21	2.5	10/17/52	1,036,000	591,568	0.088%
BANK 2019-BNK23	2.92	12/15/52	835,000	745,068	0.110%
Bank Leumi Le-Israel BM	3.28	1/29/31	600,000	555,989	0.082%
Bank of America	2.97	2/4/33	1,210,000	1,021,059	0.151%
Bank of New York Mellon	6.47	10/25/34	1,005,000	1,090,314	0.161%
Bank of New York Mellon	5.19	3/14/35	465,000	462,717	0.068%
Barclays	6.04	3/12/55	200,000	208,412	0.031%
BAT Capital	5.83	2/20/31	390,000	391,236	0.058%
BAT Capital	6.34	8/2/30	565,000	588,562	0.087%
Bath & Body Works	6.63	10/1/30	165,000	168,094	0.025%
Bath & Body Works	6.95	3/1/33	245,000	243,163	0.036%
Bath & Body Works	9.38	7/1/25	193,000	200,961	0.030%
Bath & Body Works	6.75	7/1/36	240,000	242,400	0.036%
BAT International Finance	4.45	3/16/28	650,000	630,466	0.093%
Bausch + Lomb	8.38	10/1/28	270,000	279,450	0.041%
Bausch + Lomb	8.68	5/10/27	685,004	676,099	0.100%
Bayer US Finance	6.38	11/21/30	390,000	398,158	0.059%
Bayer US Finance	6.25	1/21/29	1,545,000	1,565,311	0.232%
Bayer US Finance II	4.7	7/15/64	424,000	311,359	0.046%
Bayview Opportunity Master Fund VII 2024-CAR1	6.62	12/26/31	435,000	435,000	0.064%
Bayview Opportunity Master Fund VII 2024-CAR1	6.82	12/26/31	250,000	250,000	0.037%
BBCMS 2019-BWAY Mortgage Trust	7.6	11/15/34	365,000	58,372	0.009%
BBCMS 2020-BID Mortgage Trust	7.58	10/15/37	375,000	373,125	0.055%
BBVA Bancomer SA/Texas	8.45	6/29/38	500,000	528,306	0.078%
Bellemeade Re 2022-1	7.47	1/26/32	1,610,000	1,616,019	0.239%
Benchmark 2021-B24 Mortgage Trust	2.58	3/15/54	1,430,000	1,188,068	0.176%
BFLD 2019-DPLO	6.78	10/15/34	1,780,000	1,777,219	0.263%
Bimbo Bakeries USA	6.05	1/15/29	975,000	1,009,534	0.149%
Bnp Paribas	5.5	5/20/30	850,000	850,204	0.126%
Boost Newco Borrower	7.5	1/15/31	590,000	615,813	0.091%
Boost Newco Borrower	8.31	1/31/31	485,000	486,314	0.072%
Booz Allen Hamilton	5.95	8/4/33	305,000	315,675	0.047%
Boston Gas	6.12	7/20/53	365,000	371,151	0.055%
Boxer Parent	9.58	12/29/28	530,747	533,735	0.079%
BPR Trust 2021-TY	7.14	9/15/38	635,000	627,197	0.093%
Braskem Netherlands Finance BV	8.5	1/12/31	750,000	778,217	0.115%
Brazil Notas do Tesouro Nacional Serie F	10	1/1/31	35,000,000	6,710,097	0.993%
Brazos delaware II	9.08	2/11/30	215,342	215,779	0.032%
Bristol-Myers Squibb	5.5	2/22/44	255,000	260,092	0.038%
Bristol-Myers Squibb	5.55	2/22/54	195,000	200,498	0.030%
Bristol-Myers Squibb	5.65	2/22/64	260,000	267,574	0.040%
Brixmor Operating Partnership	3.9	3/15/27	630,000	603,842	0.089%
Brixmor Operating Partnership	4.13	5/15/29	1,269,000	1,194,192	0.177%
Brixmor Operating Partnership	4.05	7/1/30	266,000	246,521	0.036%
BSREP Commercial Mortgage Trust 2021-DC	6.99	8/15/38	866,203	736,400	0.109%
BX Commercial Mortgage Trust 2022-CSMO	8.47	6/15/27	1,590,000	1,594,472	0.236%
BX Trust 2021-VIEW	9.37	6/15/36	1,195,000	1,057,575	0.157%
Caesars Entertainment	7	2/15/30	510,000	522,750	0.077%
Caesars Entertainment	8.66	2/6/30	222,452	222,823	0.033%
Caesars Entertainment	8.34	2/6/31	330,000	330,000	0.049%
Caesars Entertainment	8.13	7/1/27	190,000	194,275	0.029%
Caixabank	6.21	1/18/29	1,645,000	1,672,705	0.248%
Caixabank	6.04	6/15/35	600,000	603,794	0.089%
Cantor Commercial Real Estate Lending 2019-CF1	3.79	5/15/52	1,770,000	1,617,593	0.239%
Capital One Financial	5.7	2/1/30	355,000	357,064	0.053%
Capital One Financial	3.65	5/11/27	670,000	639,831	0.095%
Capital One Financial	2.36	7/29/32	114,000	87,440	0.013%
Capstone Borrower	8	6/15/30	260,000	268,775	0.040%
CarMax Auto Owner Trust 2022-2	4.26	12/15/27	1,605,000	1,562,247	0.231%
Carmax Auto Owner Trust 2023-3	5.47	2/15/29	155,000	155,086	0.023%
Carmax Auto Owner Trust 2023-3	5.61	2/15/29	480,000	480,173	0.071%
CarMax Auto Owner Trust 2024-1	4.94	8/15/29	270,000	269,389	0.040%
CarMax Auto Owner Trust 2024-1	5.47	8/15/29	515,000	513,952	0.076%

Carnival	10.5	6/1/30	915,000	1,000,781	0.148%
Carnival	7	8/15/29	165,000	172,219	0.025%
Carpenter Technology	7.63	3/15/30	475,000	488,063	0.072%
Carvana Auto Receivables Trust 2022-N1	4.13	12/11/28	1,610,000	1,576,551	0.233%
Carvana Auto Receivables Trust 2022-P1	3.3	4/10/28	1,210,000	1,125,855	0.167%
Carvana Auto Receivables Trust 2024-N1	5.63	5/10/30	330,000	330,639	0.049%
Carvana Auto Receivables Trust 2024-N1	5.8	5/10/30	865,000	867,958	0.128%
CCO Holdings LLC / CCO Holdings Capital	4.25	2/1/31	30,000	24,413	0.004%
CCO Holdings LLC / CCO Holdings Capital	7.38	3/1/31	240,000	234,600	0.035%
CCO Holdings LLC / CCO Holdings Capital	6.38	9/1/29	655,000	619,794	0.092%
CD 2017-CD6 Mortgage Trust	3.46	11/13/50	515,000	481,113	0.071%
Cedar Fair LP / Canada s Wonderland Co / Magnum Management Corp / Millennium Op	6.5	10/1/28	480,000	480,600	0.071%
Cellnex Finance	2	2/15/33	400,000	374,041	0.055%
Cellnex Finance	2	9/15/32	200,000	188,563	0.028%
Cellnex Telecom	1.75	10/23/30	500,000	479,950	0.071%
Centene	3	10/15/30	325,000	278,688	0.041%
Centene	4.63	12/15/29	342,000	324,473	0.048%
Centene	3.38	2/15/30	590,000	522,150	0.077%
Centene	2.5	3/1/31	640,000	524,710	0.078%
Centene	2.63	8/1/31	840,000	688,800	0.102%
Central Parent	5.31	7/6/29	311,738	312,533	0.046%
Central Parent LLC / CDK Global II LLC / CDK Financing	8	6/15/29	270,000	279,788	0.041%
Charter Next Generation	8.83	12/1/27	1,031,589	1,033,115	0.153%
Cheniere Energy	5.65	4/15/34	840,000	845,590	0.125%
Chesapeake Energy	5.88	2/1/29	210,000	207,900	0.031%
Chesapeake Energy	6.75	4/15/29	215,000	216,613	0.032%
Churchill downs	6.75	5/1/31	290,000	291,088	0.043%
CIFC Funding 2019-V	7.73	1/15/35	1,650,000	1,650,397	0.244%
Cinemark USA	5.88	3/15/26	480,000	474,000	0.070%
Citigroup Commercial Mortgage Trust 2013-375P	3.52	5/10/35	270,000	249,741	0.037%
Citigroup Commercial Mortgage Trust 2015-GC27	3.57	2/10/48	95,000	92,958	0.014%
Citigroup Commercial Mortgage Trust 2019-C7	3.79	12/15/72	1,420,000	517,204	0.077%
Citigroup Commercial Mortgage Trust 2019-GC43	3.04	11/10/52	2,850,000	2,499,636	0.370%
Citigroup Mortgage Loan Trust	2.5	8/25/50	1,132,625	951,467	0.141%
Civitas Resources	8.38	7/1/28	260,000	273,325	0.040%
Clarios Global Lp / Clarios Us Finance	8.5	5/15/27	255,000	255,319	0.038%
Clarios Global Lp / Clarios Us Finance	6.75	5/15/28	225,000	227,250	0.034%
Clear Channel Outdoor Holdings	7.75	4/15/28	420,000	366,450	0.054%
Clear Channel Outdoor Holdings	7.5	6/1/29	280,000	231,000	0.034%
Clear Channel Outdoor Holdings	9.32	8/23/28	643,108	642,188	0.095%
Clear Channel Outdoor Holdings	9	9/15/28	540,000	560,925	0.083%
Clear Channel Outdoor Holdings			750	1,238	0.000%
Cloud Software	9.95	3/30/29	825,034	820,669	0.121%
Cloud Software	9	9/30/29	925,000	883,375	0.131%
Clydesdale Acquisition Holdings	8.75	4/15/30	210,000	206,063	0.030%
CMG Media	8.88	12/15/27	190,000	126,350	0.019%
CNT Holdings I	8.82	11/8/27	304,238	304,618	0.045%
Cologix Canadian Issuer	4.94	1/25/52	1,460,000	1,001,388	0.148%
COLT 2020-3 Mortgage Loan Trust	3.36	4/27/65	160,000	146,147	0.022%
COLT 2021-3 Mortgage Loan Trust	2.3	9/27/66	2,220,000	1,451,366	0.215%
Columbia Pipelines Holding	6.04	8/15/28	200,000	204,288	0.030%
COMM 2014-CCRE19 Mortgage Trust	4.12	8/10/47	380,000	318,487	0.047%
COMM 2015-LC23 Mortgage Trust	3.77	10/10/48	440,000	426,287	0.063%
COMM 2016-CR28 Mortgage Trust	3.65	2/10/49	178,163	173,904	0.026%
COMM 2016-CR28 Mortgage Trust	4.61	2/10/49	1,130,000	1,059,722	0.157%
Commonwealth of Puerto Rico	0	11/1/43	2,133,327	1,233,063	0.183%
Commonwealth of Puerto Rico	0	7/1/24	11,629	11,513	0.002%
Commonwealth of Puerto Rico	5.38	7/1/25	79,441	81,022	0.012%
Commonwealth of Puerto Rico	5.63	7/1/27	78,721	83,709	0.012%
Commonwealth of Puerto Rico	5.63	7/1/29	77,444	84,721	0.013%
Commonwealth of Puerto Rico	4	7/1/33	71,329	71,052	0.011%
Commonwealth of Puerto Rico	0	7/1/33	91,794	60,222	0.009%
Commonwealth of Puerto Rico	4	7/1/35	64,116	62,859	0.009%
Commonwealth of Puerto Rico	4	7/1/37	55,029	53,102	0.008%
Commonwealth of Puerto Rico	4	7/1/41	74,817	70,358	0.010%
Comstock Resources	6.75	3/1/29	390,000	371,963	0.055%
Connect Finco SARL	9.83	9/27/29	270,000	265,343	0.039%
Connect Finco SARL / Connect US Finco	6.75	10/1/26	555,000	543,900	0.081%
Continental Resources Inc/OK	4.9	6/1/44	335,000	278,050	0.041%
Corebridge Global Funding	5.2	1/12/29	265,000	263,634	0.039%
Corp Nacional del Cobre de Chile	6.44	1/26/36	1,750,000	1,808,091	0.268%
Corp Nacional del Cobre de Chile	6.3	9/8/53	1,520,000	1,522,405	0.225%

Crescent Energy Finance	9.25	2/15/28	600,000	632,250	0.094%
Crescent Energy Finance	7.63	4/1/32	180,000	181,350	0.027%
Crown Castle	3.8	2/15/28	1,800,000	1,704,119	0.252%
CSAIL 2016-C6 Commercial Mortgage Trust	3.09	1/15/49	215,000	203,556	0.030%
CSAIL 2017-C8 Commercial Mortgage Trust	4.26	6/15/50	465,000	386,021	0.057%
CSAIL 2019-C18 Commercial Mortgage Trust	3.92	12/15/52	645,000	545,424	0.081%
CSC Holdings	9.83	1/18/28	349,118	335,262	0.050%
CSC Holdings	11.75	1/31/29	400,000	400,500	0.059%
CSC Holdings	5.5	4/15/27	230,000	205,275	0.030%
Cushman & Wakefield US Borrower	6.75	5/15/28	165,000	162,938	0.024%
Cushman & Wakefield US Borrower	8.88	9/1/31	340,000	358,275	0.053%
CVS Health	5.63	2/21/53	1,365,000	1,336,323	0.198%
CyrusOne Data Centers Issuer I	4.76	3/22/49	310,000	291,719	0.043%
Dana Financing Luxembourg Sarl	8.5	7/15/31	446,000	529,730	0.078%
Dave & Buster s	8.63	6/29/29	316,618	316,739	0.047%
Delta 2 Lux Sarl	7.56	1/15/30	680,000	680,170	0.101%
Delta Topco	12.62	12/1/28	104,554	104,685	0.015%
DISH DBS	5.25	12/1/26	295,000	232,313	0.034%
DISH DBS	7.75	7/1/26	495,000	329,175	0.049%
DLLST 2024-1	4.93	4/22/30	215,000	213,218	0.032%
DRIVEN BRANDS FUNDING	4.74	4/20/48	871,813	855,948	0.127%
Dynasty Acquisition	8.83	8/24/28	575,286	575,936	0.085%
EFMT 2023-1	6.24	2/25/68	453,908	451,971	0.067%
EG Finco	10.93	4/30/27	355,000	356,081	0.053%
eG Global Finance	12	11/30/28	265,000	280,238	0.041%
Elara Hgv Timeshare Issuer 2023	6.16	2/25/38	442,062	448,774	0.066%
Elara Hgv Timeshare Issuer 2023	7.3	2/25/38	374,700	381,449	0.056%
Eleven Madison Trust 2015-11MD Mortgage Trust	3.55	9/10/35	285,000	267,897	0.040%
Ellucian Holdings	8.93	10/29/29	517,007	518,946	0.077%
Emirates NBD Bank PJSC	4.25	11/27/72	737,000	683,243	0.101%
Enact Holdings	6.5	8/15/25	26,000	26,000	0.004%
Enbridge	6.2	11/15/30	215,000	227,305	0.034%
Energean Israel Finance	4.88	3/30/26	563,319	533,745	0.079%
Engineered Machinery Holdings	12.07	5/21/29	700,000	691,250	0.102%
Engineered Machinery Holdings	11.57	5/21/29	375,000	369,375	0.055%
Entegris	5.95	6/15/30	210,000	207,638	0.031%
Epicor Software	8.69	7/30/27	727,403	729,491	0.108%
Epicor Software	9.08	7/30/27	169,575	170,302	0.025%
Exelon	5.45	3/15/34	280,000	281,057	0.042%
Exeter Automobile Receivables Trust 2023-1	6.69	6/15/29	135,000	136,737	0.020%
Exeter Automobile Receivables Trust 2023-4	6.31	10/15/27	570,000	573,154	0.085%
Export-Import Bank of Malaysia	1.83	11/26/26	800,000	731,841	0.108%
Fannie Mae Connecticut Avenue Securities	6.43	2/25/30	53,696	53,719	0.008%
Fannie Mae Interest Strip	6.5	2/25/32	135	21	0.000%
Federal Home Loan Mortgage	6	10/1/32	52	53	0.000%
Federal Home Loan Mortgage	6.34	10/1/36	143	148	0.000%
Federal Home Loan Mortgage	5.5	10/1/38	4,223	4,317	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	4,153	4,078	0.001%
Federal Home Loan Mortgage	4.5	10/1/39	18,048	17,722	0.003%
Federal Home Loan Mortgage	4	10/1/40	1,217	1,152	0.000%
Federal Home Loan Mortgage	4	10/1/40	355	337	0.000%
Federal Home Loan Mortgage	4.5	10/1/41	53,803	52,832	0.008%
Federal Home Loan Mortgage	5	11/1/33	1,097	1,104	0.000%
Federal Home Loan Mortgage	5	11/1/33	689	686	0.000%
Federal Home Loan Mortgage	5	11/1/33	1,599	1,609	0.000%
Federal Home Loan Mortgage	6.47	11/1/34	2,805	2,797	0.000%
Federal Home Loan Mortgage	6.28	11/1/36	1,140	1,136	0.000%
Federal Home Loan Mortgage	4	11/1/40	1,742	1,653	0.000%
Federal Home Loan Mortgage	3.5	11/1/42	2,265,303	2,085,520	0.309%
Federal Home Loan Mortgage	6.37	1/1/36	1,136	1,164	0.000%
Federal Home Loan Mortgage	6.09	1/1/37	1,181	1,179	0.000%
Federal Home Loan Mortgage	5.5	1/1/40	23,623	24,144	0.004%
Federal Home Loan Mortgage	4	1/1/41	7,683	7,289	0.001%
Federal Home Loan Mortgage	3.5	1/1/43	23,852	21,938	0.003%
Federal Home Loan Mortgage	4	1/1/46	200,677	190,381	0.028%
Federal Home Loan Mortgage	3	1/1/48	85,331	74,911	0.011%
Federal Home Loan Mortgage	6	12/1/33	6,267	6,424	0.001%
Federal Home Loan Mortgage	5	12/1/35	649	654	0.000%
Federal Home Loan Mortgage	6.19	12/1/36	448	449	0.000%
Federal Home Loan Mortgage	5.5	12/1/39	1,690	1,727	0.000%
Federal Home Loan Mortgage	4.5	12/1/39	2,805	2,746	0.000%
Federal Home Loan Mortgage	4	12/1/40	3,561	3,379	0.001%

Federal Home Loan Mortgage	4	12/1/40	134	127	0.000%
Federal Home Loan Mortgage	4	12/1/40	3,430	3,250	0.000%
Federal Home Loan Mortgage	4	12/1/41	10,146	9,571	0.001%
Federal Home Loan Mortgage	6.13	2/1/35	148	148	0.000%
Federal Home Loan Mortgage	6.29	2/1/37	1,048	1,052	0.000%
Federal Home Loan Mortgage	4	2/1/41	33,856	32,118	0.005%
Federal Home Loan Mortgage	6.08	3/1/36	1,707	1,712	0.000%
Federal Home Loan Mortgage	3.5	3/1/46	58,558	53,332	0.008%
Federal Home Loan Mortgage	7	4/1/32	138	143	0.000%
Federal Home Loan Mortgage	6.5	4/1/37	52,538	53,947	0.008%
Federal Home Loan Mortgage	5	4/1/40	1,419	1,417	0.000%
Federal Home Loan Mortgage	3	4/1/47	34,458	30,303	0.004%
Federal Home Loan Mortgage	2.5	5/1/30	86,879	81,907	0.012%
Federal Home Loan Mortgage	4.5	5/1/42	6,206	6,095	0.001%
Federal Home Loan Mortgage	4.5	5/1/42	20,238	19,873	0.003%
Federal Home Loan Mortgage	3.5	5/1/43	70,349	64,648	0.010%
Federal Home Loan Mortgage	6.5	6/1/24	3	3	0.000%
Federal Home Loan Mortgage	7	6/1/32	106	110	0.000%
Federal Home Loan Mortgage	4.5	6/1/39	8,946	8,785	0.001%
Federal Home Loan Mortgage	5	7/1/25	0	0	0.000%
Federal Home Loan Mortgage	5	7/1/33	51	51	0.000%
Federal Home Loan Mortgage	5.97	7/1/35	175	179	0.000%
Federal Home Loan Mortgage	5	7/1/40	3,877	3,872	0.001%
Federal Home Loan Mortgage	6	8/1/38	2,372	2,460	0.000%
Federal Home Loan Mortgage	6	8/1/38	2,753	2,855	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	2,757	2,707	0.000%
Federal Home Loan Mortgage	5	8/1/40	6,800	6,794	0.001%
Federal Home Loan Mortgage	5	8/1/40	26,328	26,305	0.004%
Federal Home Loan Mortgage	4.5	8/1/40	1,853	1,819	0.000%
Federal Home Loan Mortgage	4.5	8/1/40	4,338	4,259	0.001%
Federal Home Loan Mortgage	4	8/1/40	1,478	1,402	0.000%
Federal Home Loan Mortgage	3.5	8/1/42	929,670	856,373	0.127%
Federal Home Loan Mortgage	6.5	9/1/34	2,905	3,021	0.000%
Federal Home Loan Mortgage	3.5	9/1/42	19,920	18,352	0.003%
Federal National Mortgage Assn.	3	10/1/29	5,329	5,102	0.001%
Federal National Mortgage Assn.	3	10/1/30	12,072	11,497	0.002%
Federal National Mortgage Assn.	5	10/1/34	8,063	8,105	0.001%
Federal National Mortgage Assn.	5.5	10/1/35	6,642	6,780	0.001%
Federal National Mortgage Assn.	5	10/1/35	3,823	3,844	0.001%
Federal National Mortgage Assn.	5	10/1/35	10,509	10,564	0.002%
Federal National Mortgage Assn.	6.5	10/1/37	2,378	2,480	0.000%
Federal National Mortgage Assn.	6	10/1/38	3,864	4,003	0.001%
Federal National Mortgage Assn.	6	10/1/38	15,100	15,634	0.002%
Federal National Mortgage Assn.	6	10/1/40	22,344	23,149	0.003%
Federal National Mortgage Assn.	6	10/1/40	6,376	6,605	0.001%
Federal National Mortgage Assn.	3	10/1/46	19,650	17,301	0.003%
Federal National Mortgage Assn.	4	10/1/47	45,099	42,664	0.006%
Federal National Mortgage Assn.	4	10/1/48	6,573	6,271	0.001%
Federal National Mortgage Assn.	4.5	10/1/48	8,354	8,092	0.001%
Federal National Mortgage Assn.	2.5	10/1/51	1,396,038	1,166,075	0.173%
Federal National Mortgage Assn.	2.5	10/1/51	1,331,786	1,114,064	0.165%
Federal National Mortgage Assn.	4.5	10/1/52	346,499	330,268	0.049%
Federal National Mortgage Assn.	4.5	10/1/52	1,197,691	1,140,477	0.169%
Federal National Mortgage Assn.	5.5	10/1/53	389,280	388,520	0.058%
Federal National Mortgage Assn.	6	11/1/32	960	982	0.000%
Federal National Mortgage Assn.	5	11/1/33	3,532	3,550	0.001%
Federal National Mortgage Assn.	5	11/1/33	3,250	3,267	0.000%
Federal National Mortgage Assn.	3	11/1/34	60,914	57,225	0.008%
Federal National Mortgage Assn.	5.5	11/1/35	5,678	5,796	0.001%
Federal National Mortgage Assn.	5.81	11/1/35	1,965	1,961	0.000%
Federal National Mortgage Assn.	5	11/1/35	3,106	3,123	0.000%
Federal National Mortgage Assn.	6	11/1/36	2,723	2,821	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	1,056	1,101	0.000%
Federal National Mortgage Assn.	6.5	11/1/36	954	976	0.000%
Federal National Mortgage Assn.	1.5	11/1/36	1,438,575	1,246,266	0.184%
Federal National Mortgage Assn.	6.5	11/1/37	45	47	0.000%
Federal National Mortgage Assn.	5.95	11/1/37	1,843	1,850	0.000%
Federal National Mortgage Assn.	4	11/1/37	775,079	750,425	0.111%
Federal National Mortgage Assn.	6	11/1/38	17,655	18,291	0.003%
Federal National Mortgage Assn.	4.5	11/1/39	2,221	2,178	0.000%
Federal National Mortgage Assn.	4	11/1/40	3,066	2,905	0.000%
Federal National Mortgage Assn.	4.5	11/1/40	18,561	18,203	0.003%

Federal National Mortgage Assn.	4	11/1/40	4,650	4,384	0.001%
Federal National Mortgage Assn.	4	11/1/40	15,239	14,446	0.002%
Federal National Mortgage Assn.	4.5	11/1/40	62,352	61,150	0.009%
Federal National Mortgage Assn.	4	11/1/43	23,446	22,171	0.003%
Federal National Mortgage Assn.	4	11/1/44	32,365	30,675	0.005%
Federal National Mortgage Assn.	3	11/1/46	27,609	24,280	0.004%
Federal National Mortgage Assn.	4.5	11/1/47	91,828	89,318	0.013%
Federal National Mortgage Assn.	4.5	11/1/47	87,892	85,435	0.013%
Federal National Mortgage Assn.	3	11/1/48	9,943	8,717	0.001%
Federal National Mortgage Assn.	4.5	11/1/48	2,990	2,889	0.000%
Federal National Mortgage Assn.	4	11/1/49	106,187	99,100	0.015%
Federal National Mortgage Assn.	2	11/1/50	3,323,729	2,648,923	0.392%
Federal National Mortgage Assn.	3	11/1/51	3,595,479	3,146,153	0.466%
Federal National Mortgage Assn.	2	11/1/51	57,484	45,906	0.007%
Federal National Mortgage Assn.	5	11/1/52	736,420	718,978	0.106%
Federal National Mortgage Assn.	5.5	11/1/52	1,009,705	1,008,664	0.149%
Federal National Mortgage Assn.	3	1/1/27	15,879	15,430	0.002%
Federal National Mortgage Assn.	2.5	1/1/32	97,174	91,075	0.013%
Federal National Mortgage Assn.	3	1/1/35	19,298	18,074	0.003%
Federal National Mortgage Assn.	5.5	1/1/36	2,333	2,381	0.000%
Federal National Mortgage Assn.	5	1/1/36	74,881	75,274	0.011%
Federal National Mortgage Assn.	5.5	1/1/36	14,706	15,012	0.002%
Federal National Mortgage Assn.	6	1/1/36	876	898	0.000%
Federal National Mortgage Assn.	6	1/1/36	585	595	0.000%
Federal National Mortgage Assn.	5.5	1/1/37	6,811	6,953	0.001%
Federal National Mortgage Assn.	6	1/1/37	741	767	0.000%
Federal National Mortgage Assn.	5.5	1/1/38	10,022	10,230	0.002%
Federal National Mortgage Assn.	4	1/1/42	67,355	63,818	0.009%
Federal National Mortgage Assn.	1.5	1/1/42	953,031	775,388	0.115%
Federal National Mortgage Assn.	3.5	1/1/46	41,137	37,631	0.006%
Federal National Mortgage Assn.	3.5	1/1/46	29,709	27,174	0.004%
Federal National Mortgage Assn.	3.5	1/1/48	39,059	35,615	0.005%
Federal National Mortgage Assn.	4	1/1/50	220,687	205,891	0.030%
Federal National Mortgage Assn.	4.5	1/1/50	20,739	20,014	0.003%
Federal National Mortgage Assn.	2	1/1/51	1,344,766	1,070,408	0.158%
Federal National Mortgage Assn.	2.5	1/1/52	1,620,588	1,355,640	0.201%
Federal National Mortgage Assn.	2.5	1/1/52	1,664,048	1,387,325	0.205%
Federal National Mortgage Assn.	2.5	1/1/52	1,359,698	1,140,215	0.169%
Federal National Mortgage Assn.	2.5	1/1/52	138,751	114,733	0.017%
Federal National Mortgage Assn.	3	1/1/52	1,515,724	1,310,936	0.194%
Federal National Mortgage Assn.	2	1/1/52	7,419,335	5,887,540	0.871%
Federal National Mortgage Assn.	6.5	1/1/53	1,284,351	1,312,143	0.194%
Federal National Mortgage Assn.	6	1/1/53	998,691	1,023,784	0.152%
Federal National Mortgage Assn.	6	1/1/54	732,546	739,166	0.109%
Federal National Mortgage Assn.	5	12/1/24	370	370	0.000%
Federal National Mortgage Assn.	6.5	12/1/32	3,213	3,367	0.000%
Federal National Mortgage Assn.	3	12/1/32	1,321,987	1,254,569	0.186%
Federal National Mortgage Assn.	5.5	12/1/33	9,285	9,478	0.001%
Federal National Mortgage Assn.	3.5	12/1/33	94,494	90,834	0.013%
Federal National Mortgage Assn.	5.5	12/1/34	661	675	0.000%
Federal National Mortgage Assn.	6.14	12/1/35	709	708	0.000%
Federal National Mortgage Assn.	5.83	12/1/35	2,153	2,149	0.000%
Federal National Mortgage Assn.	5.59	12/1/35	806	798	0.000%
Federal National Mortgage Assn.	6.15	12/1/35	274	274	0.000%
Federal National Mortgage Assn.	6	12/1/35	2,286	2,368	0.000%
Federal National Mortgage Assn.	5.5	12/1/35	50,264	51,308	0.008%
Federal National Mortgage Assn.	5.5	12/1/35	3,114	3,178	0.000%
Federal National Mortgage Assn.	6.5	12/1/36	386	398	0.000%
Federal National Mortgage Assn.	6.29	12/1/36	466	468	0.000%
Federal National Mortgage Assn.	4.5	12/1/39	8,521	8,356	0.001%
Federal National Mortgage Assn.	4	12/1/40	24,697	23,084	0.003%
Federal National Mortgage Assn.	4	12/1/40	13,634	12,859	0.002%
Federal National Mortgage Assn.	4.5	12/1/40	14,235	13,961	0.002%
Federal National Mortgage Assn.	4.5	12/1/40	24,294	23,826	0.004%
Federal National Mortgage Assn.	5	12/1/41	114,677	114,432	0.017%
Federal National Mortgage Assn.	3.5	12/1/41	5,986	5,527	0.001%
Federal National Mortgage Assn.	4.5	12/1/41	18,386	18,032	0.003%
Federal National Mortgage Assn.	4.5	12/1/41	11,298	11,081	0.002%
Federal National Mortgage Assn.	4.5	12/1/45	32,345	31,721	0.005%
Federal National Mortgage Assn.	4	12/1/45	8,761	8,209	0.001%
Federal National Mortgage Assn.	4	12/1/46	8,107	7,671	0.001%
Federal National Mortgage Assn.	5	12/1/47	122,331	122,973	0.018%

Federal National Mortgage Assn.	3.5	12/1/47	2,451,899	2,235,689	0.331%
Federal National Mortgage Assn.	4	12/1/49	151,318	142,097	0.021%
Federal National Mortgage Assn.	4	12/1/49	12,319	11,510	0.002%
Federal National Mortgage Assn.	2	12/1/51	806,799	644,106	0.095%
Federal National Mortgage Assn.	2	12/1/51	1,123,829	897,475	0.133%
Federal National Mortgage Assn.	2	12/1/51	495,687	395,844	0.059%
Federal National Mortgage Assn.	4.5	12/1/52	691,036	658,014	0.097%
Federal National Mortgage Assn.	2.5	2/1/32	114,113	106,382	0.016%
Federal National Mortgage Assn.	6	2/1/33	46	48	0.000%
Federal National Mortgage Assn.	5	2/1/34	3,028	3,044	0.000%
Federal National Mortgage Assn.	5.5	2/1/35	22,788	23,261	0.003%
Federal National Mortgage Assn.	5	2/1/36	22,586	22,705	0.003%
Federal National Mortgage Assn.	6	2/1/36	479	497	0.000%
Federal National Mortgage Assn.	2	2/1/37	1,080,870	957,548	0.142%
Federal National Mortgage Assn.	6	2/1/37	1,870	1,937	0.000%
Federal National Mortgage Assn.	6	2/1/37	11,314	11,721	0.002%
Federal National Mortgage Assn.	5	2/1/38	2,526	2,539	0.000%
Federal National Mortgage Assn.	5.5	2/1/38	11,446	11,684	0.002%
Federal National Mortgage Assn.	5.5	2/1/38	3,375	3,446	0.001%
Federal National Mortgage Assn.	6	2/1/39	58,776	60,638	0.009%
Federal National Mortgage Assn.	3	2/1/40	339,797	309,301	0.046%
Federal National Mortgage Assn.	4.5	2/1/40	3,240	3,178	0.000%
Federal National Mortgage Assn.	4	2/1/41	9,737	9,226	0.001%
Federal National Mortgage Assn.	4	2/1/41	21,735	20,594	0.003%
Federal National Mortgage Assn.	4	2/1/41	7,714	7,311	0.001%
Federal National Mortgage Assn.	4	2/1/41	2,803	2,656	0.000%
Federal National Mortgage Assn.	3	2/1/43	162,047	144,673	0.021%
Federal National Mortgage Assn.	3	2/1/44	3,643	3,245	0.000%
Federal National Mortgage Assn.	3	2/1/47	159,013	141,984	0.021%
Federal National Mortgage Assn.	4	2/1/49	16,923	15,831	0.002%
Federal National Mortgage Assn.	4	2/1/50	160,693	150,781	0.022%
Federal National Mortgage Assn.	2	2/1/51	1,989,158	1,584,389	0.235%
Federal National Mortgage Assn.	2	2/1/51	378,087	302,993	0.045%
Federal National Mortgage Assn.	2	2/1/51	2,125,776	1,693,702	0.251%
Federal National Mortgage Assn.	2	2/1/52	828,825	663,491	0.098%
Federal National Mortgage Assn.	2	2/1/52	870,516	695,168	0.103%
Federal National Mortgage Assn.	2	2/1/52	1,053,987	841,678	0.125%
Federal National Mortgage Assn.	2	2/1/52	812,590	653,205	0.097%
Federal National Mortgage Assn.	6	2/1/53	665,246	682,079	0.101%
Federal National Mortgage Assn.	6	2/1/53	480,413	492,294	0.073%
Federal National Mortgage Assn.	5.5	2/1/54	401,815	400,565	0.059%
Federal National Mortgage Assn.	5.5	2/1/54	268,481	267,998	0.040%
Federal National Mortgage Assn.	6	3/1/33	915	936	0.000%
Federal National Mortgage Assn.	5	3/1/34	2,867	2,882	0.000%
Federal National Mortgage Assn.	5	3/1/34	4,078	4,099	0.001%
Federal National Mortgage Assn.	5	3/1/36	1,296	1,303	0.000%
Federal National Mortgage Assn.	6	3/1/37	8,806	9,123	0.001%
Federal National Mortgage Assn.	6	3/1/37	33,862	35,080	0.005%
Federal National Mortgage Assn.	2	3/1/37	2,472,724	2,190,228	0.324%
Federal National Mortgage Assn.	6	3/1/37	4,281	4,435	0.001%
Federal National Mortgage Assn.	4	3/1/41	172,635	163,571	0.024%
Federal National Mortgage Assn.	4.5	3/1/41	1,447	1,419	0.000%
Federal National Mortgage Assn.	4.5	3/1/41	19,494	19,118	0.003%
Federal National Mortgage Assn.	2	3/1/42	1,173,321	983,609	0.146%
Federal National Mortgage Assn.	2.5	3/1/42	949,851	824,753	0.122%
Federal National Mortgage Assn.	4	3/1/42	9,554	9,053	0.001%
Federal National Mortgage Assn.	4	3/1/44	152,552	144,550	0.021%
Federal National Mortgage Assn.	3.5	3/1/45	125,993	115,965	0.017%
Federal National Mortgage Assn.	4	3/1/46	47,670	45,172	0.007%
Federal National Mortgage Assn.	3.5	3/1/47	56,982	51,958	0.008%
Federal National Mortgage Assn.	3.5	3/1/48	1,080,038	986,732	0.146%
Federal National Mortgage Assn.	4	3/1/51	3,456,096	3,258,399	0.482%
Federal National Mortgage Assn.	2	3/1/51	2,131,253	1,693,043	0.251%
Federal National Mortgage Assn.	2	3/1/52	2,406,579	1,906,048	0.282%
Federal National Mortgage Assn.	3	3/1/52	368,052	320,126	0.047%
Federal National Mortgage Assn.	2	3/1/52	417,341	335,251	0.050%
Federal National Mortgage Assn.	2.5	3/1/52	118,646	99,725	0.015%
Federal National Mortgage Assn.	5.5	3/1/53	2,430,463	2,419,279	0.358%
Federal National Mortgage Assn.	3.5	4/1/31	50,836	49,207	0.007%
Federal National Mortgage Assn.	6	4/1/33	213	220	0.000%
Federal National Mortgage Assn.	5.5	4/1/35	2,128	2,172	0.000%
Federal National Mortgage Assn.	5	4/1/35	4,130	4,151	0.001%

Federal National Mortgage Assn.	5	4/1/35	5,156	5,183	0.001%
Federal National Mortgage Assn.	6	4/1/35	14,077	14,583	0.002%
Federal National Mortgage Assn.	5	4/1/35	16,492	16,579	0.002%
Federal National Mortgage Assn.	5.5	4/1/36	1,938	1,978	0.000%
Federal National Mortgage Assn.	6	4/1/36	287	298	0.000%
Federal National Mortgage Assn.	1.5	4/1/37	939,194	813,611	0.120%
Federal National Mortgage Assn.	3	4/1/40	13,094	11,902	0.002%
Federal National Mortgage Assn.	3	4/1/40	13,320	11,910	0.002%
Federal National Mortgage Assn.	3	4/1/40	5,448	4,877	0.001%
Federal National Mortgage Assn.	5	4/1/40	35,626	35,550	0.005%
Federal National Mortgage Assn.	6	4/1/40	7,559	7,832	0.001%
Federal National Mortgage Assn.	4.5	4/1/41	101,883	99,918	0.015%
Federal National Mortgage Assn.	2	4/1/42	1,469,556	1,232,232	0.182%
Federal National Mortgage Assn.	3.5	4/1/43	6,749	6,187	0.001%
Federal National Mortgage Assn.	3	4/1/43	12,870	11,452	0.002%
Federal National Mortgage Assn.	4	4/1/44	13,615	12,900	0.002%
Federal National Mortgage Assn.	4.5	4/1/44	21,878	21,347	0.003%
Federal National Mortgage Assn.	4	4/1/47	2,944	2,785	0.000%
Federal National Mortgage Assn.	3	4/1/47	133,494	117,316	0.017%
Federal National Mortgage Assn.	4.5	4/1/50	158,492	155,440	0.023%
Federal National Mortgage Assn.	2	4/1/51	524,933	417,706	0.062%
Federal National Mortgage Assn.	2	4/1/51	1,230,637	977,539	0.145%
Federal National Mortgage Assn.	2	4/1/52	409,215	326,655	0.048%
Federal National Mortgage Assn.	2.5	4/1/52	5,309,966	4,395,330	0.651%
Federal National Mortgage Assn.	2.5	4/1/52	882,797	735,984	0.109%
Federal National Mortgage Assn.	3	4/1/52	1,244,012	1,071,603	0.159%
Federal National Mortgage Assn.	2	4/1/52	956,259	756,978	0.112%
Federal National Mortgage Assn.	2.5	5/1/30	15,505	14,608	0.002%
Federal National Mortgage Assn.	3	5/1/31	55,200	52,538	0.008%
Federal National Mortgage Assn.	3.5	5/1/33	151,334	145,660	0.022%
Federal National Mortgage Assn.	6	5/1/36	5,065	5,247	0.001%
Federal National Mortgage Assn.	5.5	5/1/36	3,152	3,217	0.000%
Federal National Mortgage Assn.	2	5/1/36	993,123	880,937	0.130%
Federal National Mortgage Assn.	1.5	5/1/37	382,144	330,884	0.049%
Federal National Mortgage Assn.	2.5	5/1/37	3,687,348	3,369,259	0.499%
Federal National Mortgage Assn.	6	5/1/37	1,553	1,609	0.000%
Federal National Mortgage Assn.	1.5	5/1/37	603,987	522,970	0.077%
Federal National Mortgage Assn.	6	5/1/38	1,034	1,071	0.000%
Federal National Mortgage Assn.	5	5/1/38	4,006	4,027	0.001%
Federal National Mortgage Assn.	5.5	5/1/39	10	10	0.000%
Federal National Mortgage Assn.	5	5/1/40	12,188	12,162	0.002%
Federal National Mortgage Assn.	4.5	5/1/41	28,154	27,558	0.004%
Federal National Mortgage Assn.	5	5/1/42	25,831	25,775	0.004%
Federal National Mortgage Assn.	4	5/1/42	136,438	129,273	0.019%
Federal National Mortgage Assn.	3.5	5/1/42	53,822	49,572	0.007%
Federal National Mortgage Assn.	3	5/1/43	40,086	35,792	0.005%
Federal National Mortgage Assn.	3	5/1/46	107,901	94,751	0.014%
Federal National Mortgage Assn.	3.5	5/1/47	21,859	19,966	0.003%
Federal National Mortgage Assn.	4	5/1/47	12,133	11,433	0.002%
Federal National Mortgage Assn.	4.5	5/1/48	180,431	175,498	0.026%
Federal National Mortgage Assn.	4.5	5/1/49	87,748	84,824	0.013%
Federal National Mortgage Assn.	4.5	5/1/50	81,609	78,488	0.012%
Federal National Mortgage Assn.	4.5	5/1/50	89,672	86,207	0.013%
Federal National Mortgage Assn.	2	5/1/51	795,090	631,960	0.094%
Federal National Mortgage Assn.	2	5/1/51	1,577,548	1,250,088	0.185%
Federal National Mortgage Assn.	2	5/1/51	4,643,077	3,694,777	0.547%
Federal National Mortgage Assn.	2.5	5/1/52	479,783	397,484	0.059%
Federal National Mortgage Assn.	5	5/1/53	280,770	274,198	0.041%
Federal National Mortgage Assn.	7.5	6/1/28	3	3	0.000%
Federal National Mortgage Assn.	3.5	6/1/33	43,028	41,371	0.006%
Federal National Mortgage Assn.	3	6/1/33	421	405	0.000%
Federal National Mortgage Assn.	3.5	6/1/35	307,989	295,800	0.044%
Federal National Mortgage Assn.	5	6/1/35	16,158	16,243	0.002%
Federal National Mortgage Assn.	5	6/1/35	78,001	78,410	0.012%
Federal National Mortgage Assn.	5	6/1/35	2,795	2,810	0.000%
Federal National Mortgage Assn.	5	6/1/35	4,606	4,630	0.001%
Federal National Mortgage Assn.	5	6/1/35	2,084	2,095	0.000%
Federal National Mortgage Assn.	5.5	6/1/36	16,508	16,763	0.002%
Federal National Mortgage Assn.	6.5	6/1/39	465	479	0.000%
Federal National Mortgage Assn.	6	6/1/39	28,672	29,704	0.004%
Federal National Mortgage Assn.	5	6/1/40	15,338	15,305	0.002%
Federal National Mortgage Assn.	5	6/1/40	42,216	42,126	0.006%

Federal National Mortgage Assn.	4.5	6/1/41	23,510	23,056	0.003%
Federal National Mortgage Assn.	3.5	6/1/43	6,923	6,361	0.001%
Federal National Mortgage Assn.	4.5	6/1/44	59,093	56,788	0.008%
Federal National Mortgage Assn.	3.5	6/1/46	4,447	4,068	0.001%
Federal National Mortgage Assn.	4	6/1/48	25,908	24,329	0.004%
Federal National Mortgage Assn.	2.5	6/1/51	1,189,806	988,286	0.146%
Federal National Mortgage Assn.	3	6/1/52	6,699,733	5,769,134	0.854%
Federal National Mortgage Assn.	4	6/1/52	1,394,540	1,293,517	0.191%
Federal National Mortgage Assn.	7	7/1/29	172	177	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	2,195	2,268	0.000%
Federal National Mortgage Assn.	6.5	7/1/32	352	361	0.000%
Federal National Mortgage Assn.	5	7/1/33	2,148	2,159	0.000%
Federal National Mortgage Assn.	5	7/1/35	26,798	26,938	0.004%
Federal National Mortgage Assn.	5	7/1/35	37,821	38,019	0.006%
Federal National Mortgage Assn.	5.8	7/1/35	116	115	0.000%
Federal National Mortgage Assn.	5	7/1/35	2,371	2,383	0.000%
Federal National Mortgage Assn.	6.5	7/1/36	1,693	1,755	0.000%
Federal National Mortgage Assn.	5	7/1/37	1,182	1,188	0.000%
Federal National Mortgage Assn.	5	7/1/37	3,724	3,743	0.001%
Federal National Mortgage Assn.	6	7/1/38	13,446	13,930	0.002%
Federal National Mortgage Assn.	4.5	7/1/39	1,891	1,854	0.000%
Federal National Mortgage Assn.	5	7/1/41	56,889	56,721	0.008%
Federal National Mortgage Assn.	4.5	7/1/42	14,784	14,498	0.002%
Federal National Mortgage Assn.	5	7/1/42	46,488	46,389	0.007%
Federal National Mortgage Assn.	3.5	7/1/43	11,524	10,572	0.002%
Federal National Mortgage Assn.	3	7/1/46	142,536	124,735	0.018%
Federal National Mortgage Assn.	4	7/1/48	170,146	160,518	0.024%
Federal National Mortgage Assn.	4.5	7/1/49	43,738	42,191	0.006%
Federal National Mortgage Assn.	2.5	7/1/50	1,057,288	882,208	0.131%
Federal National Mortgage Assn.	3.5	7/1/50	20,757	18,907	0.003%
Federal National Mortgage Assn.	2.5	7/1/51	425,989	359,965	0.053%
Federal National Mortgage Assn.	2.5	7/1/51	183,721	152,565	0.023%
Federal National Mortgage Assn.	3	7/1/52	1,892,582	1,628,682	0.241%
Federal National Mortgage Assn.	5	7/1/53	1,379,452	1,348,434	0.200%
Federal National Mortgage Assn.	5	7/1/53	395,700	386,390	0.057%
Federal National Mortgage Assn.	5	7/1/53	824,374	804,279	0.119%
Federal National Mortgage Assn.	6	8/1/34	2,478	2,560	0.000%
Federal National Mortgage Assn.	2	8/1/36	673,778	600,576	0.089%
Federal National Mortgage Assn.	6.12	8/1/36	1,206	1,202	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	1,125	1,148	0.000%
Federal National Mortgage Assn.	6	8/1/37	1,454	1,507	0.000%
Federal National Mortgage Assn.	5.5	8/1/37	13,244	13,520	0.002%
Federal National Mortgage Assn.	5.5	8/1/37	15,966	16,298	0.002%
Federal National Mortgage Assn.	6.5	8/1/38	4,108	4,291	0.001%
Federal National Mortgage Assn.	6	8/1/38	4,072	4,219	0.001%
Federal National Mortgage Assn.	4.5	8/1/39	2,645	2,594	0.000%
Federal National Mortgage Assn.	4.5	8/1/41	4,536	4,382	0.001%
Federal National Mortgage Assn.	4	8/1/42	3,708	3,530	0.001%
Federal National Mortgage Assn.	3	8/1/43	31,028	27,419	0.004%
Federal National Mortgage Assn.	4	8/1/46	5,858	5,547	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	7,681	7,026	0.001%
Federal National Mortgage Assn.	3.5	8/1/47	2,693,204	2,454,130	0.363%
Federal National Mortgage Assn.	4.5	8/1/48	206,408	200,308	0.030%
Federal National Mortgage Assn.	4.5	8/1/48	28,222	27,304	0.004%
Federal National Mortgage Assn.	2.5	8/1/51	2,606,637	2,163,749	0.320%
Federal National Mortgage Assn.	2.5	8/1/51	1,320,057	1,096,588	0.162%
Federal National Mortgage Assn.	2.5	8/1/51	528,585	438,663	0.065%
Federal National Mortgage Assn.	2.5	8/1/51	657,277	547,982	0.081%
Federal National Mortgage Assn.	2.5	8/1/51	1,398,424	1,165,043	0.172%
Federal National Mortgage Assn.	2	8/1/51	844,420	671,070	0.099%
Federal National Mortgage Assn.	5	8/1/52	111,491	109,049	0.016%
Federal National Mortgage Assn.	4	8/1/52	858,706	796,449	0.118%
Federal National Mortgage Assn.	4.5	8/1/52	2,345,125	2,233,098	0.331%
Federal National Mortgage Assn.	5.5	8/1/53	1,432,612	1,429,816	0.212%
Federal National Mortgage Assn.	5	9/1/24	230	229	0.000%
Federal National Mortgage Assn.	2	9/1/36	954,382	850,157	0.126%
Federal National Mortgage Assn.	2	9/1/36	356,726	319,457	0.047%
Federal National Mortgage Assn.	6.5	9/1/36	754	781	0.000%
Federal National Mortgage Assn.	6.5	9/1/36	2,316	2,403	0.000%
Federal National Mortgage Assn.	5.91	9/1/37	379	376	0.000%
Federal National Mortgage Assn.	6	9/1/38	4,365	4,523	0.001%
Federal National Mortgage Assn.	4.5	9/1/39	5,294	5,192	0.001%

Federal National Mortgage Assn.	4.5	9/1/39	12,294	12,057	0.002%
Federal National Mortgage Assn.	6	9/1/39	26,230	27,175	0.004%
Federal National Mortgage Assn.	3	9/1/40	1,962,214	1,798,997	0.266%
Federal National Mortgage Assn.	4.5	9/1/40	1,718	1,677	0.000%
Federal National Mortgage Assn.	4.5	9/1/40	10,665	10,460	0.002%
Federal National Mortgage Assn.	4.5	9/1/40	55,594	54,522	0.008%
Federal National Mortgage Assn.	4.5	9/1/42	15,451	15,153	0.002%
Federal National Mortgage Assn.	4	9/1/43	42,129	39,916	0.006%
Federal National Mortgage Assn.	4	9/1/45	5,278	4,970	0.001%
Federal National Mortgage Assn.	4	9/1/46	5,084	4,762	0.001%
Federal National Mortgage Assn.	4.5	9/1/49	153,043	148,148	0.022%
Federal National Mortgage Assn.	2.5	9/1/50	1,706,629	1,440,831	0.213%
Federal National Mortgage Assn.	2	9/1/50	325,970	259,667	0.038%
Federal National Mortgage Assn.	2.5	9/1/52	2,851,295	2,366,944	0.350%
Federal National Mortgage Assn.	5	9/1/53	396,470	387,784	0.057%
Federal National Mortgage Assn.	6	9/1/53	1,935,682	1,957,643	0.290%
Ferrellgas LP / Ferrellgas Finance	5.38	4/1/26	79,000	77,223	0.011%
Fifth Third Bancorp	6.34	7/27/29	375,000	386,064	0.057%
Filtration	9.69	10/24/28	1,321,154	1,324,457	0.196%
Finance of America HECM Buyout 2022-HB2	4	8/1/32	646,855	634,679	0.094%
FirstKey Homes 2020-SFR1 Trust	1.74	8/17/37	750,000	706,970	0.105%
FirstKey Homes 2020-SFR2 Trust	1.97	10/19/37	1,410,000	1,315,298	0.195%
Fiserv	5.45	3/15/34	1,225,000	1,239,342	0.183%
Flagstar Mortgage Trust 2017-2	3.99	10/25/47	226,941	203,686	0.030%
Flagstar Mortgage Trust 2019-1	3.5	10/25/49	57,882	50,907	0.008%
Flagstar Mortgage Trust 2021-11INV	2.5	11/25/51	2,633,401	2,083,473	0.308%
Fleet Midco I	8.58	2/10/31	75,000	75,000	0.011%
FNMA 30 YR TBA APR	5	1/1/34	1,730,000	1,687,897	0.250%
FNMA 30 YR TBA APR	11	1/1/34	13,500,000	13,432,990	1.988%
FNMA 30 YR TBA APR	3	1/1/43	(1,200,000)	(1,032,253)	(0.153%)
FNMA 30 YR TBA APR	2.5	1/1/44	(1,250,000)	(1,033,075)	(0.153%)
FNMA 30 YR TBA APR	2	1/1/51	(2,155,000)	(1,704,579)	(0.252%)
FOCUS Brands Funding	5.09	4/30/47	1,739,113	1,685,645	0.249%
FOCUS Brands Funding	7.21	7/30/52	1,507,050	1,511,278	0.224%
Ford Credit Auto Lease Trust 2023	6.2	2/15/27	105,000	106,363	0.016%
Ford Credit Auto Lease Trust 2023	6.43	4/15/27	400,000	407,550	0.060%
Ford Credit Auto Lease Trust 2023	5.29	6/15/26	760,000	756,718	0.112%
Ford Credit Auto Lease Trust 2023	6.97	6/15/28	330,000	337,918	0.050%
Ford Credit Auto Owner Trust 2021	0.83	8/15/28	1,765,000	1,682,743	0.249%
Ford Motor	9.63	4/22/30	450,000	527,257	0.078%
Ford Motor Credit	7.35	11/4/27	300,000	313,292	0.046%
Ford Motor Credit	6.95	3/6/26	600,000	611,411	0.090%
Freddie Mac REMICS	4.5	5/25/50	277,028	54,842	0.008%
Freddie Mac STACR Securitized Participation Interests Trust 2018-SPI2	3.84	5/25/48	2,280	2,189	0.000%
Freddie Mac Strips	0	8/15/28	63	58	0.000%
Freddie Mac Whole Loan Securities Trust	3.64	12/25/46	131,473	127,153	0.019%
FWD Securitization Trust 2020-INV1	2.44	1/25/50	102,459	94,097	0.014%
Gaci First Investment	5.13	2/14/53	1,545,000	1,341,860	0.199%
Gainwell Acquisition	9.41	10/1/27	32,625	31,140	0.005%
Galton Funding Mortgage Trust 2017-1	3.5	11/25/57	39,493	34,984	0.005%
Galton Funding Mortgage Trust 2017-1	3.95	7/25/56	870,212	795,387	0.118%
Galton Funding Mortgage Trust 2019-H1	3.34	10/25/59	365,000	343,046	0.051%
Galton Funding Mortgage Trust 2020-H1	2.83	1/25/60	735,000	610,174	0.090%
GCAT 2021-NQM5 Trust	1.57	7/25/66	2,032,506	1,624,408	0.240%
Gen Digital	7.18	9/10/27	203,406	202,600	0.030%
Gen Digital	7.13	9/30/30	167,000	171,593	0.025%
Georgia Power	5.25	3/15/34	625,000	631,299	0.093%
GFL Environmental	5.13	12/15/26	16,000	15,700	0.002%
Globo Comunicacao E Participacoes	4.88	1/22/30	375,000	328,341	0.049%
GMF Floorplan Owner Revolving Trust	5.73	6/15/28	1,555,000	1,553,835	0.230%
GM Financial Consumer Automobile Receivables Trust 2023-1	5.03	9/18/28	290,000	289,681	0.043%
GM Financial Consumer Automobile Receivables Trust 2023-3	5.72	1/16/29	155,000	156,589	0.023%
GM Financial Consumer Automobile Receivables Trust 2023-3	5.92	2/16/29	255,000	257,637	0.038%
GNMA II TBA APR	11	1/1/34	775,000	774,272	0.115%
Goldman Sachs	3.1	2/24/33	375,000	320,664	0.047%
Goldman Sachs	4.48	8/23/28	405,000	395,434	0.059%
Goodyear Tire & Rubber	5.25	7/15/31	26,000	23,595	0.003%
Government National Mortgage Assn.	5	10/15/39	5,526	5,546	0.001%
Government National Mortgage Assn.	3.5	10/15/43	10,858	10,114	0.001%
Government National Mortgage Assn.	5.5	10/20/32	173	177	0.000%
Government National Mortgage Assn.	5.5	10/20/35	39,029	40,229	0.006%
Government National Mortgage Assn.	4.5	10/20/40	17,309	17,056	0.003%

Government National Mortgage Assn.	3.5	10/20/44	20,588	18,936	0.003%
Government National Mortgage Assn.	3.5	10/20/45	16,310	15,066	0.002%
Government National Mortgage Assn.	3.5	10/20/45	23,942	22,116	0.003%
Government National Mortgage Assn.	3	10/20/46	1,872,292	1,673,646	0.248%
Government National Mortgage Assn.	5	10/20/47	24,210	24,267	0.004%
Government National Mortgage Assn.	5.5	10/20/48	7,721	7,846	0.001%
Government National Mortgage Assn.	3	10/20/49	189,693	164,427	0.024%
Government National Mortgage Assn.	4	10/20/50	1,498,959	1,417,213	0.210%
Government National Mortgage Assn.	2.5	10/20/51	2,435,107	2,074,292	0.307%
Government National Mortgage Assn.	3	10/20/51	530,420	467,692	0.069%
Government National Mortgage Assn.	4.5	11/20/39	2,651	2,614	0.000%
Government National Mortgage Assn.	4.5	11/20/40	4,160	4,099	0.001%
Government National Mortgage Assn.	5	11/20/40	16,506	16,647	0.002%
Government National Mortgage Assn.	3	11/20/46	1,682,266	1,503,781	0.223%
Government National Mortgage Assn.	5	11/20/47	95,522	95,364	0.014%
Government National Mortgage Assn.	5.5	11/20/48	37,147	37,744	0.006%
Government National Mortgage Assn.	2.5	11/20/51	930,691	793,077	0.117%
Government National Mortgage Assn.	6	11/20/53	1,983,143	2,001,647	0.296%
Government National Mortgage Assn.	10	1/1/34	0	0	0.000%
Government National Mortgage Assn.	6.5	1/1/34	1,395,000	1,418,259	0.210%
Government National Mortgage Assn.	2.5	1/1/43	2,050,000	1,745,814	0.258%
Government National Mortgage Assn.	3.5	1/15/43	5,232	4,852	0.001%
Government National Mortgage Assn.	4.5	1/20/41	36,369	35,837	0.005%
Government National Mortgage Assn.	3.5	1/20/43	30,884	28,695	0.004%
Government National Mortgage Assn.	3.5	1/20/45	126,522	116,349	0.017%
Government National Mortgage Assn.	4.5	1/20/46	12,175	11,975	0.002%
Government National Mortgage Assn.	4	1/20/48	98,543	92,735	0.014%
Government National Mortgage Assn.	5.5	1/20/49	26,539	26,829	0.004%
Government National Mortgage Assn.	2	1/20/51	2,524,217	2,069,558	0.306%
Government National Mortgage Assn.	2.5	1/20/52	846,864	721,153	0.107%
Government National Mortgage Assn.	5	12/15/39	33,769	34,140	0.005%
Government National Mortgage Assn.	3.5	12/15/42	3,718	3,448	0.001%
Government National Mortgage Assn.	5	12/20/35	7,010	7,069	0.001%
Government National Mortgage Assn.	3.5	12/20/42	283,122	263,059	0.039%
Government National Mortgage Assn.	3.5	12/20/45	90,616	83,763	0.012%
Government National Mortgage Assn.	5	12/20/47	94,078	93,923	0.014%
Government National Mortgage Assn.	5.5	12/20/48	146,360	148,800	0.022%
Government National Mortgage Assn.	2.5	12/20/51	2,467,908	2,102,223	0.311%
Government National Mortgage Assn.	5	2/15/40	18,118	18,305	0.003%
Government National Mortgage Assn.	5	2/15/40	18,118	18,305	0.003%
Government National Mortgage Assn.	4	2/20/41	3,529	3,393	0.001%
Government National Mortgage Assn.	3.5	2/20/43	126,746	117,776	0.017%
Government National Mortgage Assn.	3.5	2/20/45	15,105	13,891	0.002%
Government National Mortgage Assn.	3.5	2/20/46	51,662	47,475	0.007%
Government National Mortgage Assn.	3.5	2/20/48	87,375	80,418	0.012%
Government National Mortgage Assn.	4.5	3/20/41	2,921	2,878	0.000%
Government National Mortgage Assn.	5	3/20/41	20,844	21,022	0.003%
Government National Mortgage Assn.	3.5	3/20/43	50,657	46,312	0.007%
Government National Mortgage Assn.	4	3/20/45	84,597	81,212	0.012%
Government National Mortgage Assn.	3.5	3/20/46	52,215	48,020	0.007%
Government National Mortgage Assn.	4.5	3/20/47	247,279	241,984	0.036%
Government National Mortgage Assn.	5.5	3/20/48	36,837	37,703	0.006%
Government National Mortgage Assn.	5.5	3/20/49	42,139	42,793	0.006%
Government National Mortgage Assn.	3	3/20/50	454,635	395,200	0.058%
Government National Mortgage Assn.	4	3/20/50	404,015	381,742	0.057%
Government National Mortgage Assn.	5	4/20/35	13,019	13,103	0.002%
Government National Mortgage Assn.	4.5	4/20/40	11,672	11,506	0.002%
Government National Mortgage Assn.	5	4/20/40	2,463	2,484	0.000%
Government National Mortgage Assn.	5	4/20/41	65,486	65,644	0.010%
Government National Mortgage Assn.	3.5	4/20/46	2,844,778	2,628,887	0.389%
Government National Mortgage Assn.	3.5	4/20/47	219,829	202,405	0.030%
Government National Mortgage Assn.	5.5	4/20/48	28,346	29,012	0.004%
Government National Mortgage Assn.	4.5	4/20/53	2,856,723	2,744,350	0.406%
Government National Mortgage Assn.	4.5	5/20/40	14,571	14,364	0.002%
Government National Mortgage Assn.	3.5	5/20/46	671,247	620,257	0.092%
Government National Mortgage Assn.	3	5/20/46	9,625	8,463	0.001%
Government National Mortgage Assn.	3	5/20/46	14,462	12,716	0.002%
Government National Mortgage Assn.	5	5/20/48	47,712	47,589	0.007%
Government National Mortgage Assn.	5.5	5/20/48	97,092	98,898	0.015%
Government National Mortgage Assn.	5	5/20/48	4,622	4,545	0.001%
Government National Mortgage Assn.	5	6/15/40	13,141	13,235	0.002%
Government National Mortgage Assn.	5	6/20/40	13,410	13,516	0.002%

Government National Mortgage Assn.	3.5	6/20/43	44,218	41,096	0.006%
Government National Mortgage Assn.	3.5	6/20/43	52,224	48,288	0.007%
Government National Mortgage Assn.	5.5	6/20/44	27,458	28,303	0.004%
Government National Mortgage Assn.	3.5	6/20/46	89,199	82,409	0.012%
Government National Mortgage Assn.	3	6/20/46	33,990	29,969	0.004%
Government National Mortgage Assn.	5	6/20/47	23,036	22,998	0.003%
Government National Mortgage Assn.	5	6/20/48	154,073	153,533	0.023%
Government National Mortgage Assn.	5	6/20/48	15,620	15,409	0.002%
Government National Mortgage Assn.	5	6/20/49	12,624	12,552	0.002%
Government National Mortgage Assn.	5	7/20/39	3,600	3,630	0.001%
Government National Mortgage Assn.	4.5	7/20/40	33,905	33,413	0.005%
Government National Mortgage Assn.	3.5	7/20/46	19,895	18,380	0.003%
Government National Mortgage Assn.	3	7/20/46	13,363	11,749	0.002%
Government National Mortgage Assn.	3	7/20/46	28,515	25,072	0.004%
Government National Mortgage Assn.	3	7/20/46	20,002	17,587	0.003%
Government National Mortgage Assn.	3	7/20/46	45,811	40,391	0.006%
Government National Mortgage Assn.	3	7/20/46	16,901	14,860	0.002%
Government National Mortgage Assn.	3	7/20/46	43,510	38,255	0.006%
Government National Mortgage Assn.	5	7/20/47	81,119	80,985	0.012%
Government National Mortgage Assn.	4.5	7/20/47	48,482	47,384	0.007%
Government National Mortgage Assn.	5	7/20/49	461,051	459,862	0.068%
Government National Mortgage Assn.	2.5	7/20/51	279,063	237,875	0.035%
Government National Mortgage Assn.	3	7/20/51	1,420,380	1,252,409	0.185%
Government National Mortgage Assn.	5	8/20/40	9,929	9,983	0.001%
Government National Mortgage Assn.	3.5	8/20/42	13,967	12,974	0.002%
Government National Mortgage Assn.	3	8/20/46	20,805	18,292	0.003%
Government National Mortgage Assn.	3	8/20/46	19,934	17,526	0.003%
Government National Mortgage Assn.	3	8/20/46	20,890	18,368	0.003%
Government National Mortgage Assn.	4.5	8/20/47	203,583	198,721	0.029%
Government National Mortgage Assn.	5	8/20/47	5,574	5,565	0.001%
Government National Mortgage Assn.	2.5	8/20/50	481,899	411,651	0.061%
Government National Mortgage Assn.	2	8/20/51	5,460,677	4,473,834	0.662%
Government National Mortgage Assn.	2.5	8/20/51	403,291	343,744	0.051%
Government National Mortgage Assn.	5	8/20/52	261,424	257,244	0.038%
Government National Mortgage Assn.	5	9/15/39	8,832	8,823	0.001%
Government National Mortgage Assn.	3.5	9/15/41	65,225	60,817	0.009%
Government National Mortgage Assn.	4.5	9/15/45	17,243	16,925	0.003%
Government National Mortgage Assn.	4.5	9/20/40	11,389	11,216	0.002%
Government National Mortgage Assn.	4	9/20/42	3,387	3,257	0.000%
Government National Mortgage Assn.	3.5	9/20/43	122,633	114,002	0.017%
Government National Mortgage Assn.	3	9/20/46	15,947	14,021	0.002%
Government National Mortgage Assn.	3	9/20/46	10,526	9,255	0.001%
Government National Mortgage Assn.	5	9/20/47	84,922	84,782	0.013%
Government National Mortgage Assn.	5.5	9/20/48	329	334	0.000%
Government National Mortgage Assn.	3	9/20/49	10,435	9,135	0.001%
Government National Mortgage Assn.	4	9/20/52	2,259,195	2,113,537	0.313%
Government National Mortgage Association	3.5	10/20/50	460,000	382,690	0.057%
Government National Mortgage Association	3	11/20/47	16,717	15,188	0.002%
Government National Mortgage Association	3	12/20/47	12,087	10,807	0.002%
Government National Mortgage Association	4	2/20/43	19,211	2,029	0.000%
Government National Mortgage Association	3.5	3/20/43	127,313	7,863	0.001%
Government National Mortgage Association	3.5	5/20/43	84,922	13,101	0.002%
GPD	10.13	4/1/26	212,000	197,690	0.029%
GreatAmerica Leasing Receivables Funding LLC Series 2021-2	0.67	7/15/25	921,614	904,953	0.134%
Great Wolf Trust 2019-WOLF	6.67	12/15/36	155,916	155,867	0.023%
Great Wolf Trust 2019-WOLF	6.97	12/15/36	99,794	99,638	0.015%
Great Wolf Trust 2019-WOLF	8.37	12/15/36	168,882	168,460	0.025%
GS Mortgage-Backed Securities Trust 2021-GR2	2.5	2/25/52	1,423,187	1,126,876	0.167%
GS Mortgage Securities Trust 2016-GS4	3.18	11/10/49	1,299,963	1,236,277	0.183%
GS Mortgage Securities Trust 2017-GS8	2.7	11/10/50	1,025,000	792,922	0.117%
Hardee s Funding	3.98	12/20/50	1,939,838	1,747,312	0.259%
Hardee s Funding	7.25	3/20/54	905,000	912,554	0.135%
Hardee s Funding	4.96	6/20/48	1,304,100	1,291,075	0.191%
Hat Holdings I Llc / Hat Holdings Ii	8	6/15/27	342,000	356,108	0.053%
HCA	3.13	3/15/27	280,000	264,130	0.039%
Healthcare Realty Holdings	2.4	3/15/30	120,000	97,492	0.014%
Hess	5.6	2/15/41	5,000	5,054	0.001%
Hess	7.13	3/15/33	175,000	197,402	0.029%
Hess	7.3	8/15/31	175,000	198,106	0.029%
Hilcorp Energy I Lp / Hilcorp Finance	8.38	11/1/33	579,000	625,320	0.093%
Hilcorp Energy I Lp / Hilcorp Finance	6	2/1/31	20,000	19,400	0.003%
Hilcorp Energy I Lp / Hilcorp Finance	6	4/15/30	550,000	536,250	0.079%

Hilton domestic Operating	6.13	4/1/32	95,000	95,000	0.014%
Hilton Grand Vacations Trust 2020	6.42	2/25/39	40,237	40,189	0.006%
Home Partners of America 2022-1 Trust	3.93	4/17/39	1,733,761	1,659,078	0.246%
Home Partners of America 2022-1 Trust	4.73	4/17/39	1,764,640	1,651,510	0.244%
Howard Hughes	4.13	2/1/29	215,000	192,425	0.028%
Howard Hughes	5.38	8/1/28	510,000	487,050	0.072%
Hpefs Equipment Trust 2022-3	6.13	8/20/29	1,465,000	1,469,491	0.218%
HPEFS Equipment Trust 2023-2	6.48	1/21/31	320,000	324,203	0.048%
HPEFS Equipment Trust 2023-2	6.97	7/21/31	145,000	147,550	0.022%
HPEFS Equipment Trust 2024-1	5.33	5/20/31	1,190,000	1,183,847	0.175%
HPS Loan Management 11-2017	7.1	5/6/30	415,000	415,208	0.061%
HPS Loan Management 11-2017	7.5	5/6/30	1,830,000	1,807,827	0.268%
HSBC Holdings	6.16	3/9/29	330,000	337,104	0.050%
HUB International	5.63	12/1/29	355,000	332,369	0.049%
HUB International	7.38	1/31/32	290,000	291,088	0.043%
HUB International	7.25	6/15/30	1,725,000	1,768,125	0.262%
HUB International	8.59	6/20/30	1,370,072	1,370,318	0.203%
Humana	5.75	4/15/54	340,000	339,992	0.050%
Huntington National Bank	5.7	11/18/25	760,000	754,899	0.112%
Hyundai Capital America	5.4	1/8/31	200,000	200,404	0.030%
Hyundai Capital America	5.5	3/30/26	435,000	435,879	0.065%
iHeartCommunications	8.38	5/1/27	155,718	86,034	0.013%
ILPT Commercial Mortgage Trust 2022-LPFX	3.82	3/15/32	1,595,000	1,318,374	0.195%
Imperial Fund Mortgage Trust 2022-NQM4	5.04	6/25/67	1,304,571	1,271,902	0.188%
Indianapolis Power & Light	5.7	4/1/54	220,000	220,544	0.033%
Indorama Ventures Global Services	4.38	9/12/24	1,000,000	984,670	0.146%
Ing Groep	4.02	3/28/28	350,000	337,225	0.050%
Intelsat Jackson Holdings	6.5	3/15/30	270,000	251,316	0.037%
Inter Media & Communication	6.75	2/9/27	710,000	749,222	0.111%
Invesco Senior Loan ETF			497,000	10,511,550	1.556%
Invesco US CLO 2023-1	6.86	4/22/37	1,245,000	1,244,859	0.184%
IQVIA	6.25	2/1/29	410,000	426,277	0.063%
IRB Holding	8.18	12/15/27	577,595	577,468	0.085%
Itelyum Regeneration	4.63	10/1/26	720,000	761,368	0.113%
Ivory Coast Government International Bond	8.25	1/30/37	1,350,000	1,357,209	0.201%
Jack in the Box Funding	4.97	8/25/49	962,240	912,935	0.135%
Jamestown CLO VI-R	7.59	4/25/30	1,710,000	1,702,290	0.252%
Jones deslauriers Insurance Management	10.5	12/15/30	1,250,000	1,307,813	0.194%
Jones deslauriers Insurance Management	8.5	3/15/30	665,000	693,263	0.103%
Jones deslauriers Insurance Management	8.84	3/15/30	645,000	644,394	0.095%
JPMorgan Chase	1.76	11/19/31	815,000	661,101	0.098%
JPMorgan Chase	2.52	4/22/31	45,000	38,784	0.006%
JPMorgan Chase	2.96	5/13/31	370,000	323,569	0.048%
JPMorgan Chase	5.35	6/1/34	1,045,000	1,045,127	0.155%
J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE	2.85	9/6/38	1,015,000	930,201	0.138%
JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT	4.95	7/5/33	195,000	157,064	0.023%
JP Morgan Chase Commercial Mortgage Securities Trust 2019-BKWD	7.54	9/15/29	280,000	218,454	0.032%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	84,071	74,900	0.011%
JP Morgan Mortgage Trust 2019-INV3	3.5	5/25/50	73,141	65,009	0.010%
JP Morgan Mortgage Trust 2020-INV2	3	10/25/50	250,298	211,646	0.031%
J.P. Morgan Mortgage Trust 2023-DSC2	5.25	11/25/63	1,383,803	1,357,491	0.201%
Kaisa Group Holdings	11.25	4/9/25	850,000	20,188	0.003%
Kane Bidco	5	2/15/27	710,000	738,655	0.109%
Kilroy Realty	2.5	11/15/32	130,000	97,375	0.014%
Kilroy Realty	3.05	2/15/30	170,000	144,519	0.021%
Kinetik Holdings	6.63	12/15/28	901,000	913,389	0.135%
Kinetik Holdings	5.88	6/15/30	380,000	371,450	0.055%
KKR CLO 13	6.73	1/16/28	630,776	630,794	0.093%
KKR CLO 43	7.84	1/15/36	1,775,000	1,785,672	0.264%
Kobe US Midco 2	9.25	11/1/26	425,000	361,781	0.054%
Kosmos Energy	7.13	4/4/26	1,050,000	1,034,031	0.153%
Kubota Credit Owner Trust 2023-1	5.07	2/15/29	340,000	338,669	0.050%
LifePoint Health	11	10/15/30	330,000	352,688	0.052%
LifePoint Health	9.14	11/16/28	503,738	504,906	0.075%
LifePoint Health	9.88	8/15/30	255,000	266,475	0.039%
Life Time	5.75	1/15/26	268,000	265,990	0.039%
Life Time	8	4/15/26	511,000	517,388	0.077%
Light & Wonder International	7.25	11/15/29	233,000	238,243	0.035%
Light & Wonder International	7.5	9/1/31	130,000	135,038	0.020%
Live Nation Entertainment	4.75	10/15/27	210,000	200,025	0.030%
LSEGA Financing	2.5	4/6/31	425,000	359,284	0.053%
LTI Holdings	12.19	9/6/26	260,000	241,639	0.036%

LTI Holdings	8.94	9/8/25	611,065	604,667	0.089%
Madison IAQ	5.88	6/30/29	25,000	22,875	0.003%
Madison Park Funding XXXV	7.48	4/20/32	2,500,000	2,484,941	0.368%
Magnolia Oil & Gas Operating LLC / Magnolia Oil & Gas Finance	6	8/1/26	630,000	617,400	0.091%
Match Group Holdings II	5	12/15/27	360,000	343,800	0.051%
Match Group Holdings II	4.13	8/1/30	205,000	181,681	0.027%
McAfee	7.38	2/15/30	225,000	207,000	0.031%
McAfee	9.18	3/1/29	496,470	494,886	0.073%
Medline Borrower	5.25	10/1/29	460,000	434,700	0.064%
Medline Borrower	8.08	10/23/28	614,677	615,956	0.091%
Medline Borrower LP/Medline Co-Issuer	6.25	4/1/29	490,000	492,450	0.073%
Melco Resorts Finance	5.75	7/21/28	750,000	712,041	0.105%
Methanex	5.13	10/15/27	32,000	30,920	0.005%
Methanex	5.25	12/15/29	15,000	14,306	0.002%
METLIFE SECURITIZATION TRUST 2018-1	3.75	3/25/57	145,152	136,628	0.020%
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer	5.75	2/1/27	180,000	179,325	0.027%
Micron Technology	5.3	1/15/31	250,000	250,692	0.037%
MidOcean Credit CLO XI	8.02	10/18/33	1,685,000	1,675,428	0.248%
Mileage Plus Holdings	10.73	6/21/27	257,480	264,823	0.039%
Miter Brands Acquisition Holdco Inc / MIWD Borrower	6.75	4/1/32	80,000	80,200	0.012%
MIWD Holdco II	8.83	3/28/31	165,000	165,619	0.025%
Molina Healthcare	4.38	6/15/28	5,000	4,700	0.001%
Montenegro Government International Bond	7.25	3/12/31	560,000	570,559	0.084%
Morgan Stanley	3.62	4/1/31	1,740,000	1,586,593	0.235%
Morgan Stanley	1.59	5/4/27	1,860,000	1,717,946	0.254%
Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24	4.04	5/15/48	1,103,000	1,042,497	0.154%
Motion Bondco DAC	4.5	11/15/27	745,000	770,160	0.114%
Motorola Solutions	5.4	4/15/34	250,000	249,101	0.037%
MPT Operating Partnership LP / MPT Finance	0.99	10/15/26	905,000	779,444	0.115%
MPT Operating Partnership LP / MPT Finance	5	10/15/27	260,000	217,750	0.032%
Mueller Water Products	4	6/15/29	220,000	198,550	0.029%
MVW 2020-1	4.21	10/20/37	91,911	88,353	0.013%
MVW 2023-1	5.42	10/20/40	1,034,677	1,022,980	0.151%
MVW Owner Trust 2019-1	3.33	11/20/36	54,406	52,286	0.008%
Naked Juice	11.4	1/24/30	150,000	120,797	0.018%
Navient	11.5	3/15/31	295,000	326,713	0.048%
Navient	9.38	7/25/30	405,000	431,325	0.064%
Navient	5.63	8/1/33	59,000	48,528	0.007%
Navient Private Education Refi Loan Trust 2020	2.83	11/15/68	600,000	499,145	0.074%
Navient Private Education Refi Loan Trust 2020	2.77	1/15/69	975,000	775,705	0.115%
Navient Private Education Refi Loan Trust 2020-F	2.69	7/15/69	400,000	316,128	0.047%
Navient Private Education Refi Loan Trust 2020-H	2.78	1/15/69	1,340,000	1,116,523	0.165%
Navistar Financial dealer Note Master Owner Trust II	6.18	8/25/28	250,000	251,951	0.037%
Neptune Bidco US	10.42	4/11/29	262,589	241,760	0.036%
Neptune Bidco US	9.29	4/15/29	275,000	259,531	0.038%
Neuberger Berman Loan Advisers CLO 29	7.27	10/19/31	250,000	250,032	0.037%
Neuberger Berman Loan Advisers CLO 32	6.97	1/20/32	250,000	249,376	0.037%
New Residential Mortgage Loan Trust 2022-SFR1	3.3	2/17/39	620,000	567,698	0.084%
NextEra Energy			5,738	228,430	0.034%
NGL Energy Operating LLC / NGL Energy Finance	8.13	2/15/29	95,000	97,138	0.014%
NGL Energy Operating LLC / NGL Energy Finance	8.38	2/15/32	80,000	82,000	0.012%
Nissan Motor Acceptance	6.95	9/15/26	115,000	117,817	0.017%
Nissan Motor Acceptance	1.85	9/16/26	250,000	225,993	0.033%
Northriver Midstream Finance	5.63	2/15/26	275,000	270,875	0.040%
NRG Energy	10.25	9/15/72	98,000	104,615	0.015%
Nustar Logistics	5.75	10/1/25	15,000	14,925	0.002%
Nustar Logistics	6	6/1/26	235,000	233,238	0.035%
OBX 2019-EXP2 Trust	4	6/25/59	32,749	30,333	0.004%
OBX 2019-INV2 Trust	4	5/27/49	89,298	81,358	0.012%
OBX 2020-EXP2 Trust	3	5/25/60	50,151	42,307	0.006%
OBX 2020-EXP3 Trust	3	1/25/60	186,147	161,371	0.024%
OBX 2021-NQM1 Trust	2.22	2/25/66	598,000	482,751	0.071%
OBX 2024-HYB1 Trust	3.53	3/25/53	283,840	272,670	0.040%
Occidental Petroleum	6.2	3/15/40	195,000	199,631	0.030%
Occidental Petroleum	7.5	5/1/31	249,000	277,013	0.041%
Occidental Petroleum	7.95	6/15/39	150,000	175,313	0.026%
Occidental Petroleum	8.88	7/15/30	715,000	832,081	0.123%
Occidental Petroleum	6.45	9/15/36	195,000	207,675	0.031%
OCP CLO 2014-7	7.23	7/20/29	1,095,000	1,095,663	0.162%
Octane Receivables Trust 2022-2	7.7	2/20/30	1,265,000	1,297,509	0.192%
Octane Receivables Trust 2022-2	5.11	2/22/28	494,269	492,065	0.073%
Octane Receivables Trust 2023-1	5.87	5/21/29	141,086	141,201	0.021%

Octane Receivables Trust 2023-3	6.74	8/20/29	100,000	101,380	0.015%
Octane Receivables Trust 2023-3	7.58	9/20/29	105,000	108,715	0.016%
OneMain Finance	9	1/15/29	655,000	695,119	0.103%
Ontario Gaming Gta	9.6	8/1/30	539,447	541,087	0.080%
Ontario Gaming GTA LP/OTG Co-Issuer	8	8/1/30	345,000	354,919	0.053%
Oracle	4.9	2/6/33	540,000	528,342	0.078%
Pacific Gas & Electric	6.95	3/15/34	395,000	431,493	0.064%
Pacific Gas & Electric	6.7	4/1/53	470,000	507,548	0.075%
Panama Government International Bond	7.5	3/1/31	670,000	696,158	0.103%
Panama Government International Bond	2.25	9/29/32	2,300,000	1,647,840	0.244%
Panther Escrow Issuer	7.13	6/1/31	340,000	344,675	0.051%
Patterson-UTI Energy	7.15	10/1/33	230,000	246,836	0.037%
Peraton	9.18	2/1/28	104,028	103,834	0.015%
Peraton	13.18	2/1/29	561,959	562,802	0.083%
Permian Resources Operating	9.88	7/15/31	305,000	339,313	0.050%
Petroleos Mexicanos	6.5	3/13/27	1,730,000	1,630,721	0.241%
PG&E	7.83	6/23/27	80,000	80,025	0.012%
PG&E	5	7/1/28	290,000	279,850	0.041%
Phoenix Newco	8.69	11/15/28	222,563	222,990	0.033%
Post Road Equipment Finance 2024-1	5.59	11/15/29	100,000	99,846	0.015%
Prairie Acquiror	9	8/1/29	130,000	133,900	0.020%
Prairie Eci Acquiror	10.08	8/1/29	281,524	280,269	0.041%
Presidio Holdings	8.25	2/1/28	205,000	204,231	0.030%
PT Tower Bersama Infrastructure	2.75	1/20/26	410,000	387,694	0.057%
Radiate Holdco	8.69	9/25/26	244,375	203,887	0.030%
Radiate Holdco LLC / Radiate Finance	6.5	9/15/28	255,000	117,300	0.017%
Radnor RE 2021-2	7.17	11/25/31	278,227	278,366	0.041%
Raizen Fuels Finance	6.45	3/5/34	320,000	328,516	0.049%
Range Resources	4.75	2/15/30	300,000	279,750	0.041%
RealPage	11.94	4/23/29	1,680,000	1,661,806	0.246%
RealPage	8.44	4/24/28	652,670	634,539	0.094%
Regal Rexnord	6.05	2/15/26	355,000	356,458	0.053%
Ritchie Bros Holdings	6.75	3/15/28	180,000	183,150	0.027%
Rivian Automotive	4.63	3/15/29	200,000	164,830	0.024%
Rivian Holdings Llc/Rivian Llc/Rivian Automotive	11.49	10/15/26	1,755,000	1,768,163	0.262%
ROCKEFELLER CAPITAL MANAGEMENT BANKDEBT	9.58	4/4/31	205,000	202,950	0.030%
Rogers Communications	5.3	2/15/34	855,000	846,120	0.125%
Rogers Communications	3.8	3/15/32	3,070,000	2,757,063	0.408%
Rogers Communications	4.55	3/15/52	1,170,000	977,371	0.145%
Royal Caribbean Cruises	8.25	1/15/29	325,000	344,094	0.051%
Royal Caribbean Cruises	6.25	3/15/32	350,000	352,625	0.052%
Santander Bank Auto Credit-Linked Notes Series 2022	6.02	12/15/32	579,153	581,844	0.086%
Santander Bank Auto Credit-Linked Notes Series 2022	5.95	8/16/32	424,588	424,060	0.063%
Santander Bank Auto Credit-Linked Notes Series 2023	5.93	12/15/33	1,395,000	1,396,970	0.207%
Santander Bank Auto Credit-Linked Notes Series 2023	6.49	6/15/33	389,264	390,394	0.058%
Santander Bank Auto Credit-Linked Notes Series 2023	6.74	6/15/33	206,797	207,395	0.031%
Santander Bank NA - SBCLN	3.27	12/15/31	143,719	142,144	0.021%
Santander Consumer Auto Receivables Trust 2021	1.57	1/15/27	665,000	627,178	0.093%
Santander Holdings USA	2.49	1/6/28	195,000	176,601	0.026%
Santander Retail Auto Lease Trust 2022	3.85	3/22/27	615,000	604,892	0.090%
Sasol Financing USA	4.38	9/18/26	1,080,000	1,022,275	0.151%
SBA Tower Trust	3.87	10/15/24	425,000	419,804	0.062%
SBA Tower Trust	2.84	1/15/25	450,000	439,486	0.065%
SBA Tower Trust	2.33	1/15/28	95,000	83,609	0.012%
Sbna Auto Lease Trust 2024	5.24	1/22/29	465,000	463,944	0.069%
Seadrill Finance	8.38	8/1/30	595,000	618,800	0.092%
Sealed Air	6.88	7/15/33	225,000	233,719	0.035%
Sealed Air Corp/Sealed Air Corp US	6.13	2/1/28	20,000	20,050	0.003%
Sealed Air Corp/Sealed Air Corp US	7.25	2/15/31	90,000	93,488	0.014%
SeaWorld Parks & Entertainment	5.25	8/15/29	215,000	201,025	0.030%
SEB Funding	7.39	4/30/54	1,055,000	1,055,000	0.156%
Sensata Technologies BV	4	4/15/29	205,000	187,063	0.028%
Sensata Technologies BV	5.88	9/1/30	655,000	638,625	0.095%
Sequoia Mortgage Trust 2013-4	3.44	4/25/43	217,468	202,571	0.030%
Sequoia Mortgage Trust 2017-CH2	4	12/25/47	66,245	60,514	0.009%
Sequoia Mortgage Trust 2018-CH1	3.5	3/25/48	19,030	17,063	0.003%
Sequoia Mortgage Trust 2018-CH3	4.5	8/25/48	13,788	13,422	0.002%
Serbia International Bond	6.5	9/26/33	1,945,000	1,988,519	0.294%
Service Properties Trust	8.63	11/15/31	330,000	351,450	0.052%
SFS Auto Receivables Securitization Trust 2024-1	5.51	1/20/32	95,000	95,343	0.014%
SFS Auto Receivables Securitization Trust 2024-1	5.38	1/21/31	1,035,000	1,037,312	0.154%
Sierra Timeshare 2020-2 Receivables Funding	3.51	7/20/37	22,043	21,356	0.003%

Sierra Timeshare 2023-2 Receivables Funding	5.8	4/20/40	394,994	397,632	0.059%
Sierra Timeshare 2023-2 Receivables Funding	7.3	4/20/40	762,269	774,257	0.115%
Signal Peak CLO 5	7.53	4/25/37	950,000	946,438	0.140%
SilverBow Resources	13.08	12/15/28	1,020,000	996,953	0.148%
Sirius XM Radio	4	7/15/28	415,000	378,688	0.056%
Sirius XM Radio	5	8/1/27	187,000	179,520	0.027%
Six Flags Entertainment	7.25	5/15/31	84,000	85,260	0.013%
Smb Private Education Loan Trust 2017	2.82	10/15/35	80,310	77,793	0.012%
SMB Private Education Loan Trust 2020-PTB	1.6	9/15/54	312,184	284,135	0.042%
Societe Generale	5.52	1/19/28	1,365,000	1,349,147	0.200%
Solventum	5.4	3/1/29	425,000	424,734	0.063%
Solventum	5.45	3/13/31	1,005,000	998,427	0.148%
Solventum	5.6	3/23/34	720,000	722,163	0.107%
Solventum	5.9	4/30/54	670,000	668,482	0.099%
South32 Treasury	4.35	4/14/32	1,380,000	1,244,204	0.184%
Southern	5.7	3/15/34	480,000	493,260	0.073%
Southwestern Energy	4.75	2/1/32	295,000	271,031	0.040%
Southwestern Energy	5.38	3/15/30	110,000	105,600	0.016%
Sprint Capital	8.75	3/15/32	825,000	1,001,344	0.148%
Stagwell Global	5.63	8/15/29	435,000	393,675	0.058%
Standard Chartered	2.61	1/12/28	550,000	505,822	0.075%
Starwood Mortgage Residential Trust 2020-1	2.88	2/25/50	600,000	519,449	0.077%
Starwood Mortgage Residential Trust 2021-2	2.18	5/25/65	2,000,000	1,723,556	0.255%
Summit Materials LLC / Summit Materials Finance	7.25	1/15/31	200,000	207,250	0.031%
Tacala Investment	9.33	1/31/31	172,000	171,947	0.025%
Talen Energy Supply	9.83	5/27/30	766,493	768,823	0.114%
Talen Energy Supply	8.63	6/1/30	912,000	975,202	0.144%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	7.38	2/15/29	230,000	230,575	0.034%
Tallgrass Energy Partners LP / Tallgrass Energy Finance	6	3/1/27	265,000	260,363	0.039%
Targa Resources Partners LP / Targa Resources Partners Finance	6.88	1/15/29	314,000	322,635	0.048%
Targa Resources Partners LP / Targa Resources Partners Finance	5.5	3/1/30	165,000	164,175	0.024%
Tenet Healthcare	6.13	10/1/28	235,000	234,119	0.035%
Tenet Healthcare	6.88	11/15/31	305,000	316,819	0.047%
Tenet Healthcare	6.13	6/15/30	350,000	348,688	0.052%
Tenneco	8	11/17/28	560,000	511,000	0.076%
Tenneco	10.42	11/17/28	395,000	371,035	0.055%
TER FINANCE LTD PROM NOTE CL A 144A PP	0	1/2/25	600,000	571,864	0.085%
Terraform Global Operating	6.13	3/1/26	353,000	345,940	0.051%
Teva Pharmaceutical Finance Netherlands III BV	6.75	3/1/28	360,000	368,550	0.055%
Teva Pharmaceutical Finance Netherlands III BV	7.88	9/15/29	200,000	214,750	0.032%
Teva Pharmaceutical Finance Netherlands III BV	8.13	9/15/31	400,000	438,500	0.065%
TK Elevator Holdco GmbH	6.63	7/15/28	1,066,500	1,114,646	0.165%
TK Elevator Holdco GmbH	7.63	7/15/28	315,000	307,125	0.045%
TK Elevator US Newco	8.83	4/15/30	347,447	343,303	0.051%
TK Elevator US Newco	5.25	7/15/27	410,000	394,625	0.058%
TK Elevator US Newco	9.08	7/30/27	(869)	871	0.000%
T-Mobile USA	5.2	1/15/33	1,010,000	1,007,810	0.149%
T-Mobile USA	5.75	1/15/54	1,360,000	1,406,297	0.208%
T-Mobile USA	3.88	4/15/30	1,800,000	1,682,752	0.249%
TMS International Corp/DE	6.25	4/15/29	280,000	255,500	0.038%
Townsquare Media	6.88	2/1/26	200,000	195,000	0.029%
TransDigm	7.13	12/1/31	645,000	665,156	0.098%
TransDigm	6.88	12/15/30	466,000	474,738	0.070%
TransDigm	6.75	8/15/28	220,000	222,750	0.033%
Transocean	11.5	1/30/27	104,000	108,290	0.016%
Transocean	8.75	2/15/30	145,800	151,632	0.022%
Transocean Aquila	8	9/30/28	210,000	214,725	0.032%
TRP Government Reserve	5.39		17,864,688	17,864,688	2.644%
Truist Insurance Holdings	8.58	3/24/31	665,000	663,889	0.098%
Truist Insurance Holdings	10.07	3/8/32	1,475,000	1,482,375	0.219%
Ubs	2.75	2/11/33	311,000	253,870	0.038%
Ubs	6.54	8/12/33	1,710,000	1,798,207	0.266%
UFC Holdings	8.34	4/29/26	896,112	897,232	0.133%
UKG	8.82	2/10/31	1,322,441	1,328,723	0.197%
UKG	6.88	2/1/31	860,000	872,900	0.129%
UKG	10.68	5/3/27	1,312,185	1,321,475	0.196%
United Airlines	4.63	4/15/29	30,000	27,863	0.004%
Univision Communications	7.38	6/30/30	170,000	167,450	0.025%
Univision Communications	8	8/15/28	180,000	183,150	0.027%
US Bancorp	5.38	1/23/30	255,000	256,225	0.038%
US Bank NA	6.79	8/25/32	213,126	214,357	0.032%
USD Variation Margin JPM			(1,652,921)	(1,652,921)	(0.245%)

U.S. Treasury Bonds	2.25	11/15/27	1,275,000	1,185,750	0.176%
U.S. Treasury Bonds	1.38	11/15/31	5,370,000	4,386,619	0.649%
U.S. Treasury Bonds	4.5	11/15/33	12,900,000	13,186,219	1.952%
U.S. Treasury Bonds	4	11/15/42	2,715,000	2,557,191	0.378%
U.S. Treasury Bonds	4.75	11/15/43	6,475,000	6,717,813	0.994%
U.S. Treasury Bonds	4	11/15/52	3,020,000	2,838,800	0.420%
U.S. Treasury Bonds	4.75	11/15/53	7,260,000	7,748,916	1.147%
U.S. Treasury Bonds	1.5	2/15/30	500,000	429,688	0.064%
U.S. Treasury Bonds	1.88	2/15/32	580,000	489,738	0.072%
U.S. Treasury Bonds	1.88	2/15/41	1,500,000	1,045,313	0.155%
U.S. Treasury Bonds	2.38	2/15/42	2,395,000	1,780,533	0.264%
U.S. Treasury Bonds	3.88	2/15/43	960,000	887,400	0.131%
U.S. Treasury Bonds	2.5	2/15/45	1,480,000	1,081,788	0.160%
U.S. Treasury Bonds	2.25	2/15/52	10,795,000	7,099,399	1.051%
U.S. Treasury Bonds	3.63	2/15/53	2,770,000	2,431,541	0.360%
U.S. Treasury Bonds	4.25	2/15/54	1,015,000	998,189	0.148%
U.S. Treasury Bonds	4.38	5/15/41	175,000	174,617	0.026%
U.S. Treasury Bonds	3.38	5/15/44	1,275,000	1,087,336	0.161%
U.S. Treasury Bonds	1.25	5/15/50	15,580,000	7,967,709	1.179%
U.S. Treasury Bonds	0.63	8/15/30	1,350,000	1,080,844	0.160%
U.S. Treasury Bonds	4.38	8/15/43	2,220,000	2,194,331	0.325%
U.S. Treasury Bonds	1.38	8/15/50	9,130,000	4,818,928	0.713%
U.S. Treasury Bonds	3	8/15/52	780,000	605,719	0.090%
U.S. Treasury Bonds	4.13	8/15/53	455,000	437,369	0.065%
U.S. Treasury Inflation Indexed Bonds	1.75	1/15/34	7,724,332	7,631,399	1.130%
U.S. Treasury Inflation Indexed Bonds	1.38	7/15/33	8,208,131	7,881,088	1.166%
U.S. Treasury Notes	3.88	11/30/27	11,520,000	11,336,400	1.678%
U.S. Treasury Notes	3.75	12/31/28	2,810,000	2,750,288	0.407%
U.S. Treasury Notes	3.5	1/31/28	2,900,000	2,814,813	0.417%
U.S. Treasury Notes	4.63	2/28/26	1,335,000	1,333,957	0.197%
U.S. Treasury Notes	1.88	2/28/27	3,870,000	3,600,309	0.533%
U.S. Treasury Notes	4.25	2/28/29	3,000,000	3,004,219	0.445%
U.S. Treasury Notes	0.75	4/30/26	3,380,000	3,122,275	0.462%
U.S. Treasury Notes	3.75	6/30/30	2,300,000	2,239,266	0.331%
U.S. Treasury Notes	4	7/31/30	5,495,000	5,424,595	0.803%
U.S. Treasury Notes	4.13	9/30/27	5,080,000	5,040,313	0.746%
Utah Acquisition Sub	5.25	6/15/46	865,000	716,236	0.106%
Venture Global Calcasieu Pass	6.25	1/15/30	380,000	380,950	0.056%
Venture Global Calcasieu Pass	4.13	8/15/31	605,000	536,938	0.079%
Venture Global LNG	9.5	2/1/29	1,095,000	1,179,863	0.175%
Venture Global LNG	8.38	6/1/31	340,000	349,775	0.052%
Vermilion Energy	6.88	5/1/30	370,000	359,825	0.053%
Verus Securitization Trust 2019-INV3	3.28	11/25/59	340,000	307,640	0.046%
Verus Securitization Trust 2021-5	2.33	9/25/66	800,000	544,888	0.081%
Verus Securitization Trust 2022-4	4.47	4/25/67	450,099	439,301	0.065%
Verus Securitization Trust 2023-1	5.85	12/25/67	898,341	893,032	0.132%
Verus Securitization Trust 2023-3	6.44	3/25/68	633,191	632,255	0.094%
Viasat	7.5	5/30/31	460,000	333,500	0.049%
Vibrantz Technologies	9	2/15/30	365,000	336,256	0.050%
Vibrantz Technologies	9.3	4/23/29	109,575	108,363	0.016%
Vista Point Securitization Trust 2020-1	5.38	3/25/65	330,000	325,072	0.048%
Vistra	8	4/15/72	1,944,000	1,973,160	0.292%
Vistra	8.88	7/15/72	455,000	470,925	0.070%
Vistra Operations	7.75	10/15/31	330,000	344,850	0.051%
Vistra Operations	5.13	5/13/25	250,000	247,495	0.037%
Vistra Zero Operating	8.08	3/31/31	220,000	220,000	0.033%
Wand NewCo 3	9.08	1/30/31	667,093	668,654	0.099%
Wand NewCo 3	7.63	1/30/32	265,000	273,613	0.040%
Watco Cos LLC / Watco Finance	6.5	6/15/27	257,000	253,145	0.037%
Waystar Technologies	9.33	10/23/29	198,488	198,786	0.029%
WB Commercial Mortgage Trust 2024-HQ	6.13	3/15/40	220,000	221,186	0.033%
Wec US Holdings	8.08	1/27/31	311,127	310,676	0.046%
Wellfleet CLO 2021-3	7.38	1/15/35	1,310,000	1,308,750	0.194%
Wells Fargo	2.88	10/30/30	250,000	220,480	0.033%
Wells Fargo	5.2	1/23/30	805,000	803,850	0.119%
Wells Fargo	3.53	3/24/28	1,855,000	1,766,392	0.261%
Wells Fargo	2.39	6/2/28	575,000	526,304	0.078%
Wells Fargo Commercial Mortgage Trust 2015-NXS2	3.02	7/15/58	11,711	11,430	0.002%
Wells Fargo Commercial Mortgage Trust 2019-C54	3.15	12/15/52	1,945,000	1,749,947	0.259%
Westlake	1.63	7/17/29	1,055,000	1,021,741	0.151%
Windsor Holdings III	8.5	6/15/30	225,000	234,844	0.035%
WinWater Mortgage Loan Trust 2016-1	3.78	1/20/46	482,944	445,789	0.066%

Yum Brands			5.38	4/1/32	345,000	334,219	0.049%
ZF North America Capital			6.88	4/14/28	150,000	154,688	0.023%
ZF North America Capital			7.13	4/14/30	185,000	194,481	0.029%
Ziggo Bond Co BV			3.38	2/28/30	830,000	763,326	0.113%
Total Investments in Securities						**693,274,725**	

Forwards Contracts	**Currency Bought**	**Receive**	**Currency Sold**	**Deliver**	**Settlement**	**Unrealized G/L**	**% of Net Assets**
CIBC WORLD MARKETS	USD	988,797	CAD	1,325,116	04/19/2024	9,327	0.001%
CIBC WORLD MARKETS	CAD	90,000	USD	67,158	04/19/2024	(633)	0.000%
HSBC SECURITIES INC	USD	66,615	CAD	90,000	04/19/2024	91	0.000%
STATE STREET	USD	2,720,155	EUR	2,513,990	05/24/2024	(925)	0.000%
STATE STREET	USD	14,279,774	EUR	13,203,187	05/24/2024	(11,024)	-0.002%
DEUTSCHE BANK AG	USD	147,757	EUR	136,007	05/24/2024	546	0.000%
DEUTSCHE BANK AG	USD	296,025	EUR	272,619	05/24/2024	948	0.000%
BNP SECURITIES LONDON	USD	564,552	EUR	518,691	05/24/2024	3,134	0.000%
GOLDMAN SACHS & CO	USD	3,561,209	BRL	17,946,000	06/04/2024	(2,133)	0.000%
CITIBANK NA	EUR	3,822,566	USD	4,162,002	05/24/2024	(24,498)	-0.004%
BNP SECURITIES LONDON	USD	376,254	EUR	347,370	05/24/2024	269	0.000%
BNP SECURITIES LONDON	USD	674,948	EUR	621,331	05/24/2024	2,436	0.000%
STATE STREET	USD	3,135,273	JPY	448,025,779	04/19/2024	166,760	0.025%
CIBC WORLD MARKETS	USD	22,386	CAD	30,000	04/19/2024	211	0.000%
STATE STREET	USD	3,144,721	JPY	449,821,474	04/19/2024	164,310	0.024%
HSBC SECURITIES INC	CAD	30,000	USD	22,205	04/19/2024	(30)	0.000%
STATE STREET	JPY	897,847,253	USD	6,146,221	04/19/2024	(196,752)	-0.029%
Total Forward Currency Exchange Contracts						**112,036**	

Options	**Strike Price($)**	**Exercise Date**	**Shares/Par**	**Value ($)**	**% of Net Assets**
CDX HY S41 V2 PAY 106 04/17/2024	106.00	4/17/2024	53,800,000	48,062	0.007%
HYG 05/17/2024 C 77 OTC	77.00	5/17/2024	(1,298)	(97,350)	(0.014%)
HYG 05/17/2024 P 77 OTC	77.00	5/17/2024	(387)	(23,607)	(0.003%)
SPX 06/21/2024 P 4650 OTC	4,650.00	6/21/2024	41	64,165	0.009%
SPX 06/21/2024 P 4700 OTC	4,700.00	6/21/2024	21	36,960	0.005%
USD IRS OPT 5M/10Y 3 7/8/24 REC	3.00	7/8/2024	(26,805,000)	(31,274)	(0.005%)
USD IRS OPT 5M/10Y 4.3 6/25/24 PAY	4.30	6/25/2024	(38,060,000)	(113,739)	(0.017%)
Total Options				**(116,783)**	

Swap Contracts	**Notional Amount**	**Market Value**	**% of Net Assets**
QATAR CDS 12/20/2028	(9,727,000)	(273,689)	(0.041%)
COMMUNITY HEALTH SYSTEMS CDS 06/20/2026	183,000	(14,465)	(0.002%)
UAE CDS 12/20/2028	(4,826,000)	(87,698)	(0.013%)
DELTA AIR LINES INC CDS 06/20/2029	(3,500,000)	(560,665)	(0.083%)
USD ZCIS 12/18/33 REC CPI	3,525,000	16,840	0.002%
CDX IG CDSI S41 5Y 12/20/2028	47,038,000	1,076,747	0.159%
AMERICAN AXL & MANUFACT CDS 06/20/2029	(1,700,000)	(77,391)	(0.011%)
OMAN CDS 12/20/2028	(5,000,000)	(11,225)	(0.002%)
BEAZER HOMES USA INC CDS 12/20/2028	(3,500,000)	(399,011)	(0.059%)
SAUDI ARABIA CDS 12/20/2028	(9,549,000)	(213,162)	(0.032%)
UNITED AIRLINES HLDNGS CDS 06/20/2029	(1,700,000)	(103,700)	(0.015%)
USD ZCIS 3/25/34 REC CPI	3,410,000	22,068	0.003%
ALTICE FINCO SA CDS 12/20/2028	170,000	(36,275)	(0.005%)
COMMUNITY HEALTH SYSTEMS CDS 12/20/2026	210,000	(25,566)	(0.004%)
CDX HY CDSI S42 5Y 06/20/2029	16,770,000	1,216,060	0.180%
COMMUNITY HEALTH SYSTEMS CDS 06/20/2025	145,000	(4,165)	(0.001%)
CMBX AAA CDSI S16 04/17/2065	(6,700,000)	90,681	0.013%
Total Swap Contracts		**615,387**	

Futures Contracts	**Contracts**	**Expiration**	**Contract Value**	**Unrealized G/L**	**% of Net Assets**
CNM4 CAN 10YR BOND FUT JUN 24	(16)	6/19/2024	(1,422,827)	(12,571)	(0.211%)
DUM4 EURO SCHATZ FUT JUN 24	(39)	6/6/2024	(4,452,064)	(36,375)	(0.659%)
FVM4 5YR US NOTE FUT JUN 24	476	6/28/2024	50,939,438	75,707	7.540%
G M4 LONG GILT FUT JUN 24	15	6/26/2024	1,893,736	15,585	0.280%
OEM4 EURO BOBL FUT JUN 24	(43)	6/6/2024	(5,491,506)	48,846	(0.813%)
RXM4 EURO BUND FUT JUN 24	(30)	6/6/2024	(4,321,493)	(19,442)	(0.640%)
SP500 MIC EMIN FUT 6/24	66	6/21/2024	1,751,805	(73)	0.259%
TUM4 2YR US NOTE FUT JUN 24	159	6/28/2024	32,513,016	11,532	4.812%
TYM4 UST 10YR FUT JUN 24	(15)	6/18/2024	(1,661,953)	(23,182)	(0.246%)
USM4 UST 20YR FUT JUN 24	176	6/18/2024	21,197,000	300,524	3.137%
UXYM4 UST 10YR ULTRA FUT JUN 24	(173)	6/18/2024	(19,827,422)	(25,214)	(2.935%)
WNM4 ULTRA US BOND FUT JUN 24	144	6/18/2024	18,576,000	307,818	2.749%
XMM4 AUST 10Y BOND FUT JUN 24	(33)	6/17/2024	(2,067,344)	2,082	(0.306%)
Total Futures Contracts				**645,237**	

NET ASSETS	**675,624,266**
NET ASSET VALUE PER SHARE	
Total Return Fund Shares	**8.37**
($99,689,138 / 11,906,259 Shares Outstanding)	
Total Return Fund - Advisor Class Shares	**8.38**
($754,865 / 90,109 Shares Outstanding)	
Total Return Fund - I Class Shares	**8.38**
($575,869,838 / 68,743,250 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
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
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
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
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
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
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
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

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