



unaudited

Common stocks 64.22%

Information technology 15.13%

|  | Shares     | Value<br>(000)    |
|--|------------|-------------------|
| Microsoft Corp.  | 24,566,899 | \$10,335,786      |
| Broadcom, Inc.   | 7,605,398  | 10,080,271        |
| Taiwan Semiconductor Manufacturing Co., Ltd. (ADR)             | 23,691,787 | 3,223,268         |
| ASML Holding NV (ADR)  | 1,685,332  | 1,635,564         |
| ASML Holding NV  | 430,634    | 414,507           |
| Intel Corp.  | 25,925,000 | 1,145,107         |
| Apple, Inc.  | 5,908,046  | 1,013,112         |
| NVIDIA Corp.   | 850,649    | 768,612           |
| Oracle Corp.   | 6,094,355  | 765,512           |
| KLA Corp.  | 1,065,464  | 744,301           |
| Applied Materials, Inc.  | 3,606,631  | 743,795           |
| Shopify, Inc., Class A, subordinate voting shares <sup>1</sup> | 7,420,656  | 572,652           |
| Micron Technology, Inc.  | 4,578,600  | 539,771           |
| Salesforce, Inc.   | 1,781,590  | 536,579           |
| SK hynix, Inc.   | 3,821,010  | 505,778           |
| Arista Networks, Inc. <sup>1</sup>                             | 1,384,000  | 401,332           |
| TE Connectivity, Ltd.  | 1,665,374  | 241,879           |
| Adobe, Inc. <sup>1</sup>                                       | 180,334    | 90,997            |
|  |            | <u>33,758,823</u> |

Health care 9.04%

|  |            |                   |
|--|------------|-------------------|
| UnitedHealth Group, Inc.                     | 7,551,038  | 3,735,498         |
| Eli Lilly and Co.                            | 4,524,666  | 3,520,009         |
| Vertex Pharmaceuticals, Inc. <sup>1</sup>    | 4,178,090  | 1,746,483         |
| AbbVie, Inc.                                 | 7,991,340  | 1,455,223         |
| CVS Health Corp.                             | 16,386,012 | 1,306,948         |
| AstraZeneca PLC                              | 9,131,060  | 1,230,615         |
| Gilead Sciences, Inc.                        | 16,583,231 | 1,214,722         |
| Thermo Fisher Scientific, Inc.               | 2,033,361  | 1,181,810         |
| Abbott Laboratories                          | 8,669,286  | 985,351           |
| Johnson & Johnson                            | 5,027,500  | 795,300           |
| Merck & Co., Inc.                            | 3,803,688  | 501,897           |
| Pfizer, Inc.                                 | 17,067,700 | 473,629           |
| Bristol-Myers Squibb Co.                     | 7,461,658  | 404,646           |
| Cigna Group (The)                            | 941,627    | 341,989           |
| Regeneron Pharmaceuticals, Inc. <sup>1</sup> | 350,000    | 336,871           |
| Elevance Health, Inc.                        | 361,591    | 187,499           |
| Cooper Companies, Inc.                       | 1,720,000  | 174,511           |
| Novo Nordisk AS, Class B                     | 1,258,882  | 160,468           |
| Molina Healthcare, Inc. <sup>1</sup>         | 295,289    | 121,314           |
| Catalent, Inc. <sup>1</sup>                  | 1,870,792  | 105,606           |
| Danaher Corp.                                | 361,500    | 90,274            |
| Amgen, Inc.                                  | 294,361    | 83,693            |
| Centene Corp. <sup>1</sup>                   | 218,700    | 17,164            |
|  |            | <u>20,171,520</u> |

## Common stocks (continued)

**Financials 7.79%**

|  | Shares     | Value<br>(000)    |
|--|------------|-------------------|
| JPMorgan Chase & Co.                       | 14,401,718 | \$ 2,884,664      |
| Mastercard, Inc., Class A                  | 3,408,847  | 1,641,598         |
| Visa, Inc., Class A                        | 5,735,755  | 1,600,734         |
| Blackstone, Inc.                           | 8,737,323  | 1,147,822         |
| Synchrony Financial <sup>2</sup>           | 22,145,238 | 954,903           |
| Fiserv, Inc. <sup>1</sup>                  | 5,394,856  | 862,206           |
| Aon PLC, Class A                           | 2,068,427  | 690,275           |
| Arthur J. Gallagher & Co.                  | 2,671,729  | 668,039           |
| Chubb, Ltd.                                | 2,417,936  | 626,560           |
| HDFC Bank, Ltd.                            | 33,601,399 | 583,333           |
| Capital One Financial Corp.                | 3,782,000  | 563,102           |
| Apollo Asset Management, Inc.              | 4,944,116  | 555,966           |
| PNC Financial Services Group, Inc.         | 2,684,017  | 433,737           |
| Fifth Third Bancorp                        | 11,424,000 | 425,087           |
| BlackRock, Inc.                            | 489,894    | 408,425           |
| Blue Owl Capital, Inc., Class A            | 21,385,307 | 403,327           |
| East West Bancorp, Inc.                    | 4,535,769  | 358,825           |
| Brookfield Corp., Class A                  | 7,822,205  | 327,516           |
| CME Group, Inc., Class A                   | 1,518,466  | 326,910           |
| Progressive Corp.                          | 1,523,558  | 315,102           |
| KKR & Co., Inc.                            | 3,002,462  | 301,988           |
| S&P Global, Inc.                           | 702,159    | 298,733           |
| Discover Financial Services                | 1,500,000  | 196,635           |
| Marsh & McLennan Companies, Inc.           | 857,380    | 176,603           |
| Wells Fargo & Co.                          | 3,003,100  | 174,060           |
| Morgan Stanley                             | 1,843,572  | 173,591           |
| Goldman Sachs Group, Inc.                  | 275,000    | 114,865           |
| Intercontinental Exchange, Inc.            | 663,500    | 91,185            |
| Brookfield Asset Management, Ltd., Class A | 1,453,188  | 61,063            |
|  |            | <u>17,366,854</u> |

**Industrials 6.95%**

|                                      |            |           |
|--------------------------------------|------------|-----------|
| General Electric Co.                 | 13,953,860 | 2,449,321 |
| TransDigm Group, Inc.                | 1,183,863  | 1,458,046 |
| Carrier Global Corp.                 | 24,996,072 | 1,453,022 |
| Caterpillar, Inc.                    | 3,195,461  | 1,170,913 |
| Northrop Grumman Corp.               | 2,343,618  | 1,121,796 |
| RTX Corp.                            | 7,936,637  | 774,060   |
| Southwest Airlines Co.               | 24,040,218 | 701,734   |
| Union Pacific Corp.                  | 2,621,083  | 644,603   |
| Quanta Services, Inc.                | 2,084,500  | 541,553   |
| CSX Corp.                            | 13,850,575 | 513,441   |
| L3Harris Technologies, Inc.          | 2,298,521  | 489,815   |
| Equifax, Inc.                        | 1,764,174  | 471,952   |
| Waste Management, Inc.               | 1,863,000  | 397,098   |
| Boeing Co. <sup>1</sup>              | 1,730,915  | 334,049   |
| Airbus SE, non-registered shares     | 1,691,941  | 311,624   |
| Republic Services, Inc.              | 1,290,572  | 247,067   |
| Cintas Corp.                         | 351,377    | 241,406   |
| Paychex, Inc.                        | 1,799,835  | 221,020   |
| Lockheed Martin Corp.                | 475,000    | 216,063   |
| Norfolk Southern Corp.               | 792,952    | 202,100   |
| United Parcel Service, Inc., Class B | 1,354,000  | 201,245   |
| Ingersoll-Rand, Inc.                 | 2,113,614  | 200,688   |
| Deere & Co.                          | 400,000    | 164,296   |

## Common stocks (continued)

| <b>Industrials (continued)</b>                     | Shares     | Value<br>(000)    |
|--|------------|-------------------|
| United Airlines Holdings, Inc. <sup>1</sup>        | 3,420,343  | \$ 163,766        |
| FedEx Corp.  | 525,335    | 152,210           |
| Dayforce, Inc. <sup>1</sup>                        | 2,077,238  | 137,534           |
| HEICO Corp.  | 639,443    | 122,134           |
| Huntington Ingalls Industries, Inc.                | 404,900    | 118,016           |
| AMETEK, Inc.                                       | 510,174    | 93,311            |
| ABB, Ltd.  | 1,545,944  | 71,807            |
| PACCAR, Inc.                                       | 447,659    | 55,460            |
| Robert Half, Inc.                                  | 556,365    | 44,109            |
| Vestis Corp.                                       | 1,336,057  | 25,746            |
|  |            | <u>15,511,005</u> |
| <b>Communication services 6.22%</b>                |            |                   |
| Alphabet, Inc., Class C <sup>1</sup>               | 22,144,097 | 3,371,660         |
| Alphabet, Inc., Class A <sup>1</sup>               | 9,671,020  | 1,459,647         |
| Meta Platforms, Inc., Class A                      | 7,757,181  | 3,766,732         |
| Comcast Corp., Class A                             | 38,670,342 | 1,676,359         |
| Netflix, Inc. <sup>1</sup>                         | 2,222,827  | 1,349,990         |
| Charter Communications, Inc., Class A <sup>1</sup> | 4,634,585  | 1,346,950         |
| Walt Disney Co. (The)                              | 3,000,000  | 367,080           |
| Take-Two Interactive Software, Inc. <sup>1</sup>   | 1,880,550  | 279,243           |
| Verizon Communications, Inc.                       | 5,700,000  | 239,172           |
| Deutsche Telekom AG                                | 898,823    | 21,818            |
|  |            | <u>13,878,651</u> |
| <b>Consumer staples 5.51%</b>                      |            |                   |
| Philip Morris International, Inc.                  | 40,872,199 | 3,744,711         |
| Constellation Brands, Inc., Class A                | 5,294,135  | 1,438,734         |
| Target Corp.                                       | 7,599,429  | 1,346,695         |
| Keurig Dr Pepper, Inc.                             | 33,965,742 | 1,041,729         |
| Altria Group, Inc.                                 | 23,385,640 | 1,020,082         |
| Dollar General Corp.                               | 6,145,329  | 959,040           |
| British American Tobacco PLC                       | 15,502,564 | 470,771           |
| British American Tobacco PLC (ADR) <sup>3</sup>    | 2,847,000  | 86,834            |
| Dollar Tree Stores, Inc. <sup>1</sup>              | 4,052,300  | 539,564           |
| Nestlé SA  | 4,805,093  | 510,160           |
| Procter & Gamble Co.                               | 1,898,327  | 308,003           |
| General Mills, Inc.                                | 3,664,228  | 256,386           |
| Mondelez International, Inc., Class A              | 2,721,513  | 190,506           |
| Estée Lauder Companies, Inc. (The), Class A        | 820,509    | 126,481           |
| Church & Dwight Co., Inc.                          | 1,067,008  | 111,300           |
| Pernod Ricard SA                                   | 500,000    | 80,887            |
| Anheuser-Busch InBev SA/NV                         | 1,085,664  | 66,130            |
|  |            | <u>12,298,013</u> |
| <b>Consumer discretionary 4.86%</b>                |            |                   |
| Home Depot, Inc.                                   | 8,150,079  | 3,126,370         |
| Amazon.com, Inc. <sup>1</sup>                      | 8,137,143  | 1,467,778         |
| Booking Holdings, Inc.                             | 237,108    | 860,199           |
| Darden Restaurants, Inc.                           | 4,991,899  | 834,396           |
| LVMH Moët Hennessy-Louis Vuitton SE                | 679,957    | 611,579           |
| D.R. Horton, Inc.                                  | 3,696,600  | 608,275           |
| Aramark <sup>2</sup>                               | 16,912,972 | 550,010           |
| General Motors Co.                                 | 11,000,000 | 498,850           |
| McDonald's Corp.                                   | 1,713,000  | 482,980           |

## Common stocks (continued)

## Consumer discretionary (continued)

|  | Shares    | Value<br>(000)    |
|--|-----------|-------------------|
| Restaurant Brands International, Inc.      | 3,999,506 | \$ 317,761        |
| TJX Companies, Inc.                        | 2,923,198 | 296,471           |
| Tractor Supply Co.                         | 1,000,000 | 261,720           |
| NIKE, Inc., Class B                        | 2,182,488 | 205,110           |
| YUM! Brands, Inc.                          | 1,466,000 | 203,261           |
| Chipotle Mexican Grill, Inc. <sup>1</sup>  | 48,959    | 142,313           |
| Compagnie Financière Richemont SA, Class A | 886,941   | 135,227           |
| Hilton Worldwide Holdings, Inc.            | 627,190   | 133,786           |
| Starbucks Corp.                            | 962,776   | 87,988            |
| Royal Caribbean Cruises, Ltd. <sup>1</sup> | 176,400   | 24,521            |
|  |           | <u>10,848,595</u> |

## Energy 4.08%

|  |            |                  |
|--|------------|------------------|
| Canadian Natural Resources, Ltd. (CAD denominated) | 31,851,146 | 2,429,721        |
| Halliburton Co.                                    | 39,413,267 | 1,553,671        |
| Chevron Corp.                                      | 7,160,107  | 1,129,435        |
| Schlumberger NV                                    | 15,735,584 | 862,467          |
| Exxon Mobil Corp.                                  | 5,021,066  | 583,649          |
| TC Energy Corp. (CAD denominated) <sup>3</sup>     | 12,988,518 | 522,015          |
| EOG Resources, Inc.                                | 3,965,328  | 506,928          |
| Cenovus Energy, Inc. (CAD denominated)             | 19,941,873 | 398,676          |
| Baker Hughes Co., Class A                          | 10,407,506 | 348,651          |
| EQT Corp.  | 8,281,714  | 307,003          |
| Pioneer Natural Resources Co.                      | 1,000,000  | 262,500          |
| HF Sinclair Corp.                                  | 3,266,207  | 197,181          |
|  |            | <u>9,101,897</u> |

## Materials 2.03%

|                                   |            |                  |
|-----------------------------------|------------|------------------|
| Linde PLC                         | 1,917,149  | 890,171          |
| Wheaton Precious Metals Corp.     | 14,536,831 | 685,121          |
| Royal Gold, Inc. <sup>2</sup>     | 4,269,700  | 520,092          |
| Shin-Etsu Chemical Co., Ltd.      | 8,000,000  | 349,108          |
| Corteva, Inc.                     | 6,000,000  | 346,020          |
| Franco-Nevada Corp.               | 2,791,940  | 332,671          |
| CF Industries Holdings, Inc.      | 2,747,095  | 228,586          |
| Grupo México, SAB de CV, Series B | 37,571,000 | 221,772          |
| Nucor Corp.                       | 1,100,000  | 217,690          |
| Celanese Corp.                    | 1,259,500  | 216,458          |
| Dow, Inc.                         | 2,591,965  | 150,152          |
| Rio Tinto PLC                     | 2,000,000  | 126,644          |
| Lundin Mining Corp.               | 10,682,952 | 109,310          |
| Glencore PLC                      | 13,530,863 | 74,340           |
| Albemarle Corp. <sup>3</sup>      | 483,696    | 63,722           |
|                                   |            | <u>4,531,857</u> |

## Utilities 1.55%

|                            |            |                  |
|----------------------------|------------|------------------|
| Constellation Energy Corp. | 6,424,902  | 1,187,643        |
| CenterPoint Energy, Inc.   | 25,985,618 | 740,330          |
| Sempra                     | 8,105,713  | 582,234          |
| PG&E Corp.                 | 30,561,462 | 512,210          |
| FirstEnergy Corp.          | 6,885,500  | 265,918          |
| Entergy Corp.              | 1,005,328  | 106,243          |
| NextEra Energy, Inc.       | 847,000    | 54,132           |
|                            |            | <u>3,448,710</u> |

## Common stocks (continued)

| Real estate 1.06%                                   | Shares     | Value<br>(000)     |
|---|------------|--------------------|
| Extra Space Storage, Inc. REIT                      | 4,104,173  | \$ 603,313         |
| Equinix, Inc. REIT                                  | 649,010    | 535,647            |
| Crown Castle, Inc. REIT                             | 4,099,300  | 433,829            |
| Welltower, Inc. REIT                                | 3,906,843  | 365,055            |
| VICI Properties, Inc. REIT                          | 10,602,135 | 315,838            |
| Rexford Industrial Realty, Inc. REIT                | 2,045,000  | 102,864            |
|   |            | <u>2,356,546</u>   |
| <b>Total common stocks</b> (cost: \$74,035,964,000) |            | <u>143,272,471</u> |

## Convertible stocks 0.09%

| Materials 0.09%  |           |                |
|--|-----------|----------------|
| Albemarle Corp., Class A, cumulative convertible preferred depository shares, 7.25% 3/1/2027 | 3,218,600 | 189,897        |
| <b>Total convertible stocks</b> (cost: \$160,930,000)  |           | <u>189,897</u> |

## Bonds, notes &amp; other debt instruments 27.58%

| Mortgage-backed obligations 11.84%                   | Principal amount<br>(000) |       |
|--|---------------------------|-------|
| Federal agency mortgage-backed obligations 10.72%    |                           |       |
| Fannie Mae Pool #BE7150 3.50% 2/1/2032 <sup>4</sup>  | USD101                    | 97    |
| Fannie Mae Pool #357399 5.50% 6/1/2033 <sup>4</sup>  | 54                        | 55    |
| Fannie Mae Pool #AS0727 3.50% 10/1/2033 <sup>4</sup> | 62                        | 59    |
| Fannie Mae Pool #555880 5.50% 11/1/2033 <sup>4</sup> | 596                       | 609   |
| Fannie Mae Pool #555956 5.50% 12/1/2033 <sup>4</sup> | 526                       | 537   |
| Fannie Mae Pool #MA2138 3.50% 1/1/2035 <sup>4</sup>  | 127                       | 121   |
| Fannie Mae Pool #AA0914 5.00% 7/1/2035 <sup>4</sup>  | 143                       | 143   |
| Fannie Mae Pool #745092 6.50% 7/1/2035 <sup>4</sup>  | 559                       | 575   |
| Fannie Mae Pool #887695 6.00% 6/1/2036 <sup>4</sup>  | 230                       | 238   |
| Fannie Mae Pool #888292 6.00% 3/1/2037 <sup>4</sup>  | 1,558                     | 1,615 |
| Fannie Mae Pool #256860 6.50% 8/1/2037 <sup>4</sup>  | 213                       | 218   |
| Fannie Mae Pool #888746 6.50% 10/1/2037 <sup>4</sup> | 394                       | 406   |
| Fannie Mae Pool #MA3280 3.50% 2/1/2038 <sup>4</sup>  | 97                        | 91    |
| Fannie Mae Pool #889658 6.50% 6/1/2038 <sup>4</sup>  | 562                       | 583   |
| Fannie Mae Pool #MA3412 3.50% 7/1/2038 <sup>4</sup>  | 251                       | 235   |
| Fannie Mae Pool #MA3539 4.50% 12/1/2038 <sup>4</sup> | 86                        | 85    |
| Fannie Mae Pool #FM1441 3.50% 8/1/2039 <sup>4</sup>  | 359                       | 334   |
| Fannie Mae Pool #AD0679 5.50% 10/1/2039 <sup>4</sup> | 16                        | 16    |
| Fannie Mae Pool #932752 5.00% 4/1/2040 <sup>4</sup>  | 264                       | 263   |
| Fannie Mae Pool #AD8536 5.00% 8/1/2040 <sup>4</sup>  | 960                       | 959   |
| Fannie Mae Pool #AE3049 4.50% 9/1/2040 <sup>4</sup>  | 1,650                     | 1,619 |
| Fannie Mae Pool #AE2513 5.00% 9/1/2040 <sup>4</sup>  | 643                       | 642   |
| Fannie Mae Pool #AE4689 5.00% 9/1/2040 <sup>4</sup>  | 247                       | 245   |
| Fannie Mae Pool #AE0395 4.50% 10/1/2040 <sup>4</sup> | 2,140                     | 2,100 |
| Fannie Mae Pool #AE5471 4.50% 10/1/2040 <sup>4</sup> | 1,293                     | 1,269 |
| Fannie Mae Pool #AH3575 4.50% 1/1/2041 <sup>4</sup>  | 2,256                     | 2,214 |
| Fannie Mae Pool #AH9420 5.00% 4/1/2041 <sup>4</sup>  | 260                       | 264   |
| Fannie Mae Pool #AH9370 5.00% 4/1/2041 <sup>4</sup>  | 253                       | 253   |
| Fannie Mae Pool #AI2503 4.00% 5/1/2041 <sup>4</sup>  | 1,848                     | 1,752 |
| Fannie Mae Pool #AI0582 5.00% 5/1/2041 <sup>4</sup>  | 339                       | 338   |
| Fannie Mae Pool #AH9938 5.00% 5/1/2041 <sup>4</sup>  | 149                       | 148   |
| Fannie Mae Pool #AI1865 5.00% 5/1/2041 <sup>4</sup>  | 17                        | 17    |
| Fannie Mae Pool #AI4289 5.00% 6/1/2041 <sup>4</sup>  | 204                       | 204   |
| Fannie Mae Pool #AH5452 5.00% 6/1/2041 <sup>4</sup>  | 123                       | 124   |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #AI4296 5.00% 6/1/2041 <sup>4</sup>  | USD60                     | \$ 60          |
| Fannie Mae Pool #AI4563 5.00% 6/1/2041 <sup>4</sup>  | 4                         | 4              |
| Fannie Mae Pool #MA4387 2.00% 7/1/2041 <sup>4</sup>  | 28,377                    | 23,910         |
| Fannie Mae Pool #AI5589 4.50% 7/1/2041 <sup>4</sup>  | 32                        | 32             |
| Fannie Mae Pool #AI8121 5.00% 7/1/2041 <sup>4</sup>  | 590                       | 588            |
| Fannie Mae Pool #AI7218 5.00% 7/1/2041 <sup>4</sup>  | 286                       | 286            |
| Fannie Mae Pool #MA0791 5.00% 7/1/2041 <sup>4</sup>  | 80                        | 80             |
| Fannie Mae Pool #AI6576 5.00% 7/1/2041 <sup>4</sup>  | 80                        | 79             |
| Fannie Mae Pool #AI7058 5.00% 7/1/2041 <sup>4</sup>  | 46                        | 46             |
| Fannie Mae Pool #AI3894 5.00% 8/1/2041 <sup>4</sup>  | 236                       | 233            |
| Fannie Mae Pool #AI7159 5.00% 9/1/2041 <sup>4</sup>  | 106                       | 105            |
| Fannie Mae Pool #AJ1422 5.00% 9/1/2041 <sup>4</sup>  | 3                         | 3              |
| Fannie Mae Pool #MA4501 2.00% 12/1/2041 <sup>4</sup> | 47,226                    | 39,677         |
| Fannie Mae Pool #FS0305 1.50% 1/1/2042 <sup>4</sup>  | 107,918                   | 87,959         |
| Fannie Mae Pool #MA4520 2.00% 1/1/2042 <sup>4</sup>  | 69,675                    | 58,537         |
| Fannie Mae Pool #AK2147 5.00% 2/1/2042 <sup>4</sup>  | 213                       | 211            |
| Fannie Mae Pool #AQ9302 3.50% 1/1/2043 <sup>4</sup>  | 456                       | 420            |
| Fannie Mae Pool #AT7696 3.50% 6/1/2043 <sup>4</sup>  | 4,597                     | 4,215          |
| Fannie Mae Pool #AT7689 3.50% 6/1/2043 <sup>4</sup>  | 1,971                     | 1,811          |
| Fannie Mae Pool #AT7680 3.50% 6/1/2043 <sup>4</sup>  | 700                       | 642            |
| Fannie Mae Pool #AU8813 4.00% 11/1/2043 <sup>4</sup> | 231                       | 222            |
| Fannie Mae Pool #AU9348 4.00% 11/1/2043 <sup>4</sup> | 151                       | 144            |
| Fannie Mae Pool #AU9350 4.00% 11/1/2043 <sup>4</sup> | 128                       | 122            |
| Fannie Mae Pool #AV1538 4.50% 11/1/2043 <sup>4</sup> | 3,786                     | 3,695          |
| Fannie Mae Pool #FM9416 3.50% 7/1/2045 <sup>4</sup>  | 70,889                    | 64,692         |
| Fannie Mae Pool #AL8354 3.50% 10/1/2045 <sup>4</sup> | 5,073                     | 4,641          |
| Fannie Mae Pool #BC0157 3.50% 1/1/2046 <sup>4</sup>  | 6,217                     | 5,672          |
| Fannie Mae Pool #AL9499 3.50% 1/1/2046 <sup>4</sup>  | 4,607                     | 4,208          |
| Fannie Mae Pool #AS6789 3.50% 3/1/2046 <sup>4</sup>  | 4,831                     | 4,407          |
| Fannie Mae Pool #MA2608 3.00% 5/1/2046 <sup>4</sup>  | 1,120                     | 988            |
| Fannie Mae Pool #AL8522 3.50% 5/1/2046 <sup>4</sup>  | 8,209                     | 7,517          |
| Fannie Mae Pool #AS7168 3.50% 5/1/2046 <sup>4</sup>  | 3,148                     | 2,872          |
| Fannie Mae Pool #BC7611 4.00% 5/1/2046 <sup>4</sup>  | 332                       | 313            |
| Fannie Mae Pool #MA2771 3.00% 10/1/2046 <sup>4</sup> | 1,029                     | 908            |
| Fannie Mae Pool #BM5148 4.00% 10/1/2046 <sup>4</sup> | 49,518                    | 46,802         |
| Fannie Mae Pool #FM2795 3.00% 11/1/2046 <sup>4</sup> | 3,311                     | 2,918          |
| Fannie Mae Pool #AS8310 3.00% 11/1/2046 <sup>4</sup> | 2,662                     | 2,380          |
| Fannie Mae Pool #BD9665 4.00% 11/1/2046 <sup>4</sup> | 804                       | 760            |
| Fannie Mae Pool #BE3151 3.50% 1/1/2047 <sup>4</sup>  | 1,111                     | 1,014          |
| Fannie Mae Pool #BE3162 3.50% 1/1/2047 <sup>4</sup>  | 807                       | 736            |
| Fannie Mae Pool #BM3528 3.50% 2/1/2047 <sup>4</sup>  | 30,951                    | 28,235         |
| Fannie Mae Pool #BE9242 4.50% 3/1/2047 <sup>4</sup>  | 20                        | 20             |
| Fannie Mae Pool #FS3767 2.00% 4/1/2047 <sup>4</sup>  | 2,187                     | 1,754          |
| Fannie Mae Pool #BM1179 3.00% 4/1/2047 <sup>4</sup>  | 3,177                     | 2,824          |
| Fannie Mae Pool #BD7156 4.00% 4/1/2047 <sup>4</sup>  | 42,057                    | 39,867         |
| Fannie Mae Pool #BM1653 4.00% 6/1/2047 <sup>4</sup>  | 85,766                    | 81,301         |
| Fannie Mae Pool #CB4156 4.00% 7/1/2047 <sup>4</sup>  | 11,053                    | 10,307         |
| Fannie Mae Pool #BH7779 3.50% 8/1/2047 <sup>4</sup>  | 25                        | 23             |
| Fannie Mae Pool #256893 7.00% 8/1/2047 <sup>4</sup>  | 7                         | 7              |
| Fannie Mae Pool #BH4022 3.50% 9/1/2047 <sup>4</sup>  | 14,526                    | 13,251         |
| Fannie Mae Pool #CA0453 4.00% 9/1/2047 <sup>4</sup>  | 17,653                    | 16,672         |
| Fannie Mae Pool #BH6387 3.50% 10/1/2047 <sup>4</sup> | 354                       | 323            |
| Fannie Mae Pool #MA3149 4.00% 10/1/2047 <sup>4</sup> | 11,518                    | 10,840         |
| Fannie Mae Pool #CA0623 4.50% 10/1/2047 <sup>4</sup> | 2,416                     | 2,352          |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #947661 6.50% 10/1/2047 <sup>4</sup> | USD8                      | \$ 8           |
| Fannie Mae Pool #256975 7.00% 10/1/2047 <sup>4</sup> | 37                        | 37             |
| Fannie Mae Pool #920015 7.00% 10/1/2047 <sup>4</sup> | 16                        | 16             |
| Fannie Mae Pool #BF0364 3.00% 11/1/2047 <sup>4</sup> | 18,416                    | 16,314         |
| Fannie Mae Pool #CA0770 3.50% 11/1/2047 <sup>4</sup> | 4,064                     | 3,707          |
| Fannie Mae Pool #BJ1515 4.00% 11/1/2047 <sup>4</sup> | 3,021                     | 2,863          |
| Fannie Mae Pool #MA3183 4.00% 11/1/2047 <sup>4</sup> | 2,833                     | 2,673          |
| Fannie Mae Pool #257030 6.50% 11/1/2047 <sup>4</sup> | 43                        | 44             |
| Fannie Mae Pool #257036 7.00% 11/1/2047 <sup>4</sup> | 12                        | 12             |
| Fannie Mae Pool #CA0854 3.50% 12/1/2047 <sup>4</sup> | 6,742                     | 6,163          |
| Fannie Mae Pool #BM4413 4.50% 12/1/2047 <sup>4</sup> | 5,827                     | 5,655          |
| Fannie Mae Pool #BM3332 3.50% 1/1/2048 <sup>4</sup>  | 1,261                     | 1,150          |
| Fannie Mae Pool #BJ4342 4.00% 1/1/2048 <sup>4</sup>  | 227                       | 213            |
| Fannie Mae Pool #CA1015 4.00% 1/1/2048 <sup>4</sup>  | 55                        | 52             |
| Fannie Mae Pool #BJ8318 4.50% 1/1/2048 <sup>4</sup>  | 84                        | 81             |
| Fannie Mae Pool #BK1198 4.00% 2/1/2048 <sup>4</sup>  | 1,195                     | 1,125          |
| Fannie Mae Pool #MA3277 4.00% 2/1/2048 <sup>4</sup>  | 42                        | 40             |
| Fannie Mae Pool #BK1135 4.50% 2/1/2048 <sup>4</sup>  | 362                       | 352            |
| Fannie Mae Pool #BM3714 3.50% 3/1/2048 <sup>4</sup>  | 4,923                     | 4,491          |
| Fannie Mae Pool #BJ6760 3.50% 3/1/2048 <sup>4</sup>  | 3,369                     | 3,073          |
| Fannie Mae Pool #CA1532 3.50% 4/1/2048 <sup>4</sup>  | 8,544                     | 7,819          |
| Fannie Mae Pool #CA1542 4.00% 4/1/2048 <sup>4</sup>  | 134                       | 126            |
| Fannie Mae Pool #BJ9260 4.00% 4/1/2048 <sup>4</sup>  | 15                        | 14             |
| Fannie Mae Pool #BM4033 3.50% 5/1/2048 <sup>4</sup>  | 18,196                    | 16,599         |
| Fannie Mae Pool #BJ2751 4.50% 5/1/2048 <sup>4</sup>  | 4,889                     | 4,738          |
| Fannie Mae Pool #BJ5829 4.50% 6/1/2048 <sup>4</sup>  | 51                        | 49             |
| Fannie Mae Pool #BF0293 3.00% 7/1/2048 <sup>4</sup>  | 59,246                    | 52,231         |
| Fannie Mae Pool #BF0318 3.50% 8/1/2048 <sup>4</sup>  | 26,516                    | 24,063         |
| Fannie Mae Pool #BM2007 4.00% 9/1/2048 <sup>4</sup>  | 436                       | 412            |
| Fannie Mae Pool #FM1784 4.00% 9/1/2048 <sup>4</sup>  | 180                       | 170            |
| Fannie Mae Pool #BF0323 3.00% 11/1/2048 <sup>4</sup> | 27,164                    | 23,948         |
| Fannie Mae Pool #BF0325 3.50% 11/1/2048 <sup>4</sup> | 34,636                    | 31,431         |
| Fannie Mae Pool #CA2642 4.50% 11/1/2048 <sup>4</sup> | 161                       | 156            |
| Fannie Mae Pool #CA3068 3.50% 2/1/2049 <sup>4</sup>  | 5,330                     | 4,866          |
| Fannie Mae Pool #CA3184 4.00% 3/1/2049 <sup>4</sup>  | 254                       | 239            |
| Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>4</sup>  | 18,323                    | 16,663         |
| Fannie Mae Pool #CA3807 3.00% 7/1/2049 <sup>4</sup>  | 4,425                     | 3,893          |
| Fannie Mae Pool #CA3806 3.00% 7/1/2049 <sup>4</sup>  | 2,856                     | 2,522          |
| Fannie Mae Pool #CA3814 3.50% 7/1/2049 <sup>4</sup>  | 822                       | 756            |
| Fannie Mae Pool #CA4079 3.50% 8/1/2049 <sup>4</sup>  | 18,417                    | 16,743         |
| Fannie Mae Pool #BO1345 3.50% 8/1/2049 <sup>4</sup>  | 29                        | 26             |
| Fannie Mae Pool #CA3976 4.00% 8/1/2049 <sup>4</sup>  | 1,353                     | 1,271          |
| Fannie Mae Pool #FM1668 4.00% 8/1/2049 <sup>4</sup>  | 147                       | 138            |
| Fannie Mae Pool #FM2318 3.50% 9/1/2049 <sup>4</sup>  | 21,752                    | 19,848         |
| Fannie Mae Pool #CA4112 3.50% 9/1/2049 <sup>4</sup>  | 907                       | 834            |
| Fannie Mae Pool #FM1913 4.00% 9/1/2049 <sup>4</sup>  | 3,397                     | 3,207          |
| Fannie Mae Pool #CA4432 4.00% 10/1/2049 <sup>4</sup> | 155                       | 145            |
| Fannie Mae Pool #CA4533 3.00% 11/1/2049 <sup>4</sup> | 32,214                    | 28,345         |
| Fannie Mae Pool #BO5349 3.50% 11/1/2049 <sup>4</sup> | 22                        | 20             |
| Fannie Mae Pool #CA4756 3.00% 12/1/2049 <sup>4</sup> | 17,213                    | 15,121         |
| Fannie Mae Pool #BO4808 3.00% 12/1/2049 <sup>4</sup> | 13,000                    | 11,366         |
| Fannie Mae Pool #CA4800 3.50% 12/1/2049 <sup>4</sup> | 48,351                    | 44,423         |
| Fannie Mae Pool #CA5968 2.50% 6/1/2050 <sup>4</sup>  | 43,244                    | 36,444         |
| Fannie Mae Pool #CA6087 3.00% 6/1/2050 <sup>4</sup>  | 43,577                    | 37,684         |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CA6349 3.00% 7/1/2050 <sup>4</sup>  | USD5,932                  | \$ 5,159       |
| Fannie Mae Pool #CA6579 2.00% 8/1/2050 <sup>4</sup>  | 45,319                    | 36,520         |
| Fannie Mae Pool #FS3745 2.00% 8/1/2050 <sup>4</sup>  | 18,361                    | 14,659         |
| Fannie Mae Pool #CA6593 2.50% 8/1/2050 <sup>4</sup>  | 38,162                    | 32,137         |
| Fannie Mae Pool #MA4096 2.50% 8/1/2050 <sup>4</sup>  | 2,683                     | 2,237          |
| Fannie Mae Pool #CA6740 3.00% 8/1/2050 <sup>4</sup>  | 3,440                     | 2,992          |
| Fannie Mae Pool #MA4119 2.00% 9/1/2050 <sup>4</sup>  | 88,490                    | 70,598         |
| Fannie Mae Pool #BQ1226 2.00% 9/1/2050 <sup>4</sup>  | 5,801                     | 4,621          |
| Fannie Mae Pool #BP6715 2.00% 9/1/2050 <sup>4</sup>  | 51                        | 41             |
| Fannie Mae Pool #CA7028 2.50% 9/1/2050 <sup>4</sup>  | 2,141                     | 1,809          |
| Fannie Mae Pool #CA7048 3.00% 9/1/2050 <sup>4</sup>  | 40,164                    | 35,042         |
| Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>4</sup>  | 1,970                     | 1,712          |
| Fannie Mae Pool #CA7325 2.00% 10/1/2050 <sup>4</sup> | 60,241                    | 48,708         |
| Fannie Mae Pool #FP0053 2.00% 10/1/2050 <sup>4</sup> | 53,056                    | 42,375         |
| Fannie Mae Pool #MA4158 2.00% 10/1/2050 <sup>4</sup> | 48,028                    | 38,285         |
| Fannie Mae Pool #FP0051 2.00% 10/1/2050 <sup>4</sup> | 33,382                    | 26,770         |
| Fannie Mae Pool #CA7381 3.00% 10/1/2050 <sup>4</sup> | 5,423                     | 4,714          |
| Fannie Mae Pool #CA7599 2.50% 11/1/2050 <sup>4</sup> | 35,417                    | 29,920         |
| Fannie Mae Pool #CA7737 2.50% 11/1/2050 <sup>4</sup> | 9,376                     | 7,851          |
| Fannie Mae Pool #CA7606 3.00% 11/1/2050 <sup>4</sup> | 98,591                    | 86,617         |
| Fannie Mae Pool #MA4208 2.00% 12/1/2050 <sup>4</sup> | 55,531                    | 44,287         |
| Fannie Mae Pool #CA8108 2.00% 12/1/2050 <sup>4</sup> | 11,754                    | 9,413          |
| Fannie Mae Pool #CA8130 2.50% 12/1/2050 <sup>4</sup> | 26,608                    | 22,196         |
| Fannie Mae Pool #CA8044 2.50% 12/1/2050 <sup>4</sup> | 16,147                    | 13,469         |
| Fannie Mae Pool #FM5173 2.50% 12/1/2050 <sup>4</sup> | 1,976                     | 1,658          |
| Fannie Mae Pool #CA8046 3.00% 12/1/2050 <sup>4</sup> | 30,692                    | 27,109         |
| Fannie Mae Pool #CA8285 3.00% 12/1/2050 <sup>4</sup> | 9,712                     | 8,527          |
| Fannie Mae Pool #FM5166 3.00% 12/1/2050 <sup>4</sup> | 3,623                     | 3,151          |
| Fannie Mae Pool #MA4237 2.00% 1/1/2051 <sup>4</sup>  | 65,162                    | 51,904         |
| Fannie Mae Pool #CA8601 2.50% 1/1/2051 <sup>4</sup>  | 47,454                    | 39,504         |
| Fannie Mae Pool #CA8862 2.50% 1/1/2051 <sup>4</sup>  | 3,838                     | 3,223          |
| Fannie Mae Pool #FM5509 3.00% 1/1/2051 <sup>4</sup>  | 117,906                   | 102,409        |
| Fannie Mae Pool #FM6293 3.00% 1/1/2051 <sup>4</sup>  | 30,797                    | 26,785         |
| Fannie Mae Pool #FM5940 2.00% 2/1/2051 <sup>4</sup>  | 24,985                    | 20,036         |
| Fannie Mae Pool #CA8820 2.00% 2/1/2051 <sup>4</sup>  | 24,034                    | 19,247         |
| Fannie Mae Pool #BR2666 2.00% 2/1/2051 <sup>4</sup>  | 14,567                    | 11,759         |
| Fannie Mae Pool #CA8828 2.50% 2/1/2051 <sup>4</sup>  | 24,287                    | 20,399         |
| Fannie Mae Pool #FM5778 2.50% 2/1/2051 <sup>4</sup>  | 2,092                     | 1,756          |
| Fannie Mae Pool #CA9308 3.00% 2/1/2051 <sup>4</sup>  | 119,807                   | 103,606        |
| Fannie Mae Pool #CA8870 3.00% 2/1/2051 <sup>4</sup>  | 106,336                   | 92,803         |
| Fannie Mae Pool #CA8969 3.00% 2/1/2051 <sup>4</sup>  | 1,182                     | 1,026          |
| Fannie Mae Pool #MA4282 2.50% 3/1/2051 <sup>4</sup>  | 4,390                     | 3,656          |
| Fannie Mae Pool #CB0090 2.00% 4/1/2051 <sup>4</sup>  | 197,218                   | 157,005        |
| Fannie Mae Pool #CB0290 2.00% 4/1/2051 <sup>4</sup>  | 70,237                    | 55,974         |
| Fannie Mae Pool #MA4305 2.00% 4/1/2051 <sup>4</sup>  | 1,604                     | 1,275          |
| Fannie Mae Pool #MA4306 2.50% 4/1/2051 <sup>4</sup>  | 12,480                    | 10,385         |
| Fannie Mae Pool #CB0191 3.00% 4/1/2051 <sup>4</sup>  | 39,058                    | 33,922         |
| Fannie Mae Pool #CB0193 3.00% 4/1/2051 <sup>4</sup>  | 4,700                     | 4,086          |
| Fannie Mae Pool #CB0496 2.00% 5/1/2051 <sup>4</sup>  | 175,038                   | 140,179        |
| Fannie Mae Pool #MA4325 2.00% 5/1/2051 <sup>4</sup>  | 38,198                    | 30,417         |
| Fannie Mae Pool #BR1035 2.00% 5/1/2051 <sup>4</sup>  | 944                       | 751            |
| Fannie Mae Pool #CB0457 2.50% 5/1/2051 <sup>4</sup>  | 173,633                   | 144,843        |
| Fannie Mae Pool #BR9540 4.00% 5/1/2051 <sup>4</sup>  | 2,206                     | 2,124          |
| Fannie Mae Pool #FM7803 2.00% 6/1/2051 <sup>4</sup>  | 18,717                    | 15,110         |



## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #FM7909 3.00% 6/1/2051 <sup>4</sup>  | USD3,652                  | \$ 3,175       |
| Fannie Mae Pool #CB0738 3.00% 6/1/2051 <sup>4</sup>  | 1,710                     | 1,479          |
| Fannie Mae Pool #FS3744 2.00% 7/1/2051 <sup>4</sup>  | 53,995                    | 43,083         |
| Fannie Mae Pool #BR2095 2.50% 7/1/2051 <sup>4</sup>  | 29,002                    | 24,139         |
| Fannie Mae Pool #FM7957 2.50% 7/1/2051 <sup>4</sup>  | 615                       | 514            |
| Fannie Mae Pool #FS1057 2.50% 8/1/2051 <sup>4</sup>  | 983                       | 818            |
| Fannie Mae Pool #FM8247 2.50% 8/1/2051 <sup>4</sup>  | 876                       | 733            |
| Fannie Mae Pool #FM8477 3.00% 8/1/2051 <sup>4</sup>  | 98,138                    | 85,154         |
| Fannie Mae Pool #FM8453 3.00% 8/1/2051 <sup>4</sup>  | 48,883                    | 42,856         |
| Fannie Mae Pool #FS5081 3.00% 8/1/2051 <sup>4</sup>  | 16,131                    | 14,101         |
| Fannie Mae Pool #CB1304 3.00% 8/1/2051 <sup>4</sup>  | 3,731                     | 3,264          |
| Fannie Mae Pool #FS4783 4.00% 8/1/2051 <sup>4</sup>  | 74,965                    | 70,455         |
| Fannie Mae Pool #MA4415 3.00% 9/1/2051 <sup>4</sup>  | 23,746                    | 20,514         |
| Fannie Mae Pool #FS4628 3.00% 10/1/2051 <sup>4</sup> | 26,612                    | 23,095         |
| Fannie Mae Pool #MA4465 2.00% 11/1/2051 <sup>4</sup> | 9,585                     | 7,606          |
| Fannie Mae Pool #FS0965 2.00% 11/1/2051 <sup>4</sup> | 7,404                     | 5,925          |
| Fannie Mae Pool #FM9632 3.00% 11/1/2051 <sup>4</sup> | 40,469                    | 35,250         |
| Fannie Mae Pool #CB2078 3.00% 11/1/2051 <sup>4</sup> | 26,916                    | 23,351         |
| Fannie Mae Pool #FM9631 3.00% 11/1/2051 <sup>4</sup> | 17,431                    | 15,217         |
| Fannie Mae Pool #BU3349 3.50% 11/1/2051 <sup>4</sup> | 34                        | 31             |
| Fannie Mae Pool #CB2375 2.50% 12/1/2051 <sup>4</sup> | 77,376                    | 64,922         |
| Fannie Mae Pool #CB2319 2.50% 12/1/2051 <sup>4</sup> | 76,041                    | 63,847         |
| Fannie Mae Pool #CB2286 2.50% 12/1/2051 <sup>4</sup> | 42,089                    | 35,269         |
| Fannie Mae Pool #CB2372 2.50% 12/1/2051 <sup>4</sup> | 36,688                    | 30,761         |
| Fannie Mae Pool #BT9483 2.50% 12/1/2051 <sup>4</sup> | 29,080                    | 24,417         |
| Fannie Mae Pool #BT9510 2.50% 12/1/2051 <sup>4</sup> | 28,684                    | 24,102         |
| Fannie Mae Pool #CB2371 2.50% 12/1/2051 <sup>4</sup> | 21,026                    | 17,702         |
| Fannie Mae Pool #CB2373 2.50% 12/1/2051 <sup>4</sup> | 13,065                    | 10,958         |
| Fannie Mae Pool #MA4493 2.50% 12/1/2051 <sup>4</sup> | 2,519                     | 2,090          |
| Fannie Mae Pool #FS0182 3.00% 1/1/2052 <sup>4</sup>  | 34,999                    | 30,373         |
| Fannie Mae Pool #FS0972 3.50% 1/1/2052 <sup>4</sup>  | 6,362                     | 5,802          |
| Fannie Mae Pool #BV3001 3.50% 1/1/2052 <sup>4</sup>  | 2,901                     | 2,598          |
| Fannie Mae Pool #BU7427 3.50% 1/1/2052 <sup>4</sup>  | 825                       | 749            |
| Fannie Mae Pool #BV3080 2.00% 2/1/2052 <sup>4</sup>  | 79,031                    | 62,703         |
| Fannie Mae Pool #BV3076 2.00% 2/1/2052 <sup>4</sup>  | 42,433                    | 33,665         |
| Fannie Mae Pool #CB2765 2.00% 2/1/2052 <sup>4</sup>  | 12,863                    | 10,263         |
| Fannie Mae Pool #CB2870 2.50% 2/1/2052 <sup>4</sup>  | 82                        | 68             |
| Fannie Mae Pool #CB2882 3.00% 2/1/2052 <sup>4</sup>  | 75,933                    | 66,374         |
| Fannie Mae Pool #FS0647 3.00% 2/1/2052 <sup>4</sup>  | 10,262                    | 9,022          |
| Fannie Mae Pool #FS0752 3.00% 3/1/2052 <sup>4</sup>  | 27,103                    | 23,364         |
| Fannie Mae Pool #CB3177 3.50% 3/1/2052 <sup>4</sup>  | 50,393                    | 45,156         |
| Fannie Mae Pool #CB3126 3.50% 3/1/2052 <sup>4</sup>  | 8,130                     | 7,377          |
| Fannie Mae Pool #BV3316 3.50% 3/1/2052 <sup>4</sup>  | 441                       | 395            |
| Fannie Mae Pool #BV4158 3.50% 3/1/2052 <sup>4</sup>  | 184                       | 165            |
| Fannie Mae Pool #FS1180 3.50% 4/1/2052 <sup>4</sup>  | 82,796                    | 75,132         |
| Fannie Mae Pool #CB3417 3.50% 4/1/2052 <sup>4</sup>  | 23,173                    | 20,751         |
| Fannie Mae Pool #BV0242 3.50% 4/1/2052 <sup>4</sup>  | 176                       | 158            |
| Fannie Mae Pool #FS1206 3.50% 4/1/2052 <sup>4</sup>  | 160                       | 144            |
| Fannie Mae Pool #FS1429 3.50% 4/1/2052 <sup>4</sup>  | 48                        | 43             |
| Fannie Mae Pool #BV9644 2.50% 5/1/2052 <sup>4</sup>  | 49                        | 41             |
| Fannie Mae Pool #BT2347 3.50% 5/1/2052 <sup>4</sup>  | 3,223                     | 2,887          |
| Fannie Mae Pool #FS2425 3.50% 5/1/2052 <sup>4</sup>  | 208                       | 187            |
| Fannie Mae Pool #CB3620 4.00% 5/1/2052 <sup>4</sup>  | 80,955                    | 75,114         |
| Fannie Mae Pool #FS1834 4.00% 5/1/2052 <sup>4</sup>  | 42,136                    | 39,287         |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #CB3653 5.00% 5/1/2052 <sup>4</sup>  | USD26                     | \$ 25          |
| Fannie Mae Pool #MA4623 2.50% 6/1/2052 <sup>4</sup>  | 113                       | 94             |
| Fannie Mae Pool #BV7809 3.50% 6/1/2052 <sup>4</sup>  | 161                       | 144            |
| Fannie Mae Pool #FS3539 3.50% 7/1/2052 <sup>4</sup>  | 12,647                    | 11,330         |
| Fannie Mae Pool #CB4119 4.00% 7/1/2052 <sup>4</sup>  | 141,323                   | 131,118        |
| Fannie Mae Pool #FS5851 4.00% 7/1/2052 <sup>4</sup>  | 18,457                    | 17,126         |
| Fannie Mae Pool #FS4747 3.50% 8/1/2052 <sup>4</sup>  | 11,339                    | 10,196         |
| Fannie Mae Pool #FS2654 4.00% 8/1/2052 <sup>4</sup>  | 3,408                     | 3,162          |
| Fannie Mae Pool #BT8308 4.50% 8/1/2052 <sup>4</sup>  | 144                       | 137            |
| Fannie Mae Pool #BW9206 5.50% 8/1/2052 <sup>4</sup>  | 185                       | 189            |
| Fannie Mae Pool #MA4732 4.00% 9/1/2052 <sup>4</sup>  | 14,753                    | 13,688         |
| Fannie Mae Pool #CB4548 4.00% 9/1/2052 <sup>4</sup>  | 4,812                     | 4,464          |
| Fannie Mae Pool #BW1192 4.50% 9/1/2052 <sup>4</sup>  | 30,338                    | 28,900         |
| Fannie Mae Pool #FS4611 5.00% 9/1/2052 <sup>4</sup>  | 21,754                    | 21,251         |
| Fannie Mae Pool #CB4821 4.50% 10/1/2052 <sup>4</sup> | 275,882                   | 262,811        |
| Fannie Mae Pool #MA4785 5.00% 10/1/2052 <sup>4</sup> | 22,381                    | 21,862         |
| Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>4</sup> | 7,827                     | 7,813          |
| Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>4</sup> | 7,101                     | 7,089          |
| Fannie Mae Pool #MA4803 3.50% 11/1/2052 <sup>4</sup> | 10,047                    | 9,000          |
| Fannie Mae Pool #CB5266 4.50% 11/1/2052 <sup>4</sup> | 190,482                   | 181,494        |
| Fannie Mae Pool #FS5554 4.50% 11/1/2052 <sup>4</sup> | 48,933                    | 46,624         |
| Fannie Mae Pool #MA4806 5.00% 11/1/2052 <sup>4</sup> | 26,764                    | 26,141         |
| Fannie Mae Pool #BX2812 5.00% 11/1/2052 <sup>4</sup> | 17,665                    | 17,251         |
| Fannie Mae Pool #BX5583 5.00% 12/1/2052 <sup>4</sup> | 1,938                     | 1,894          |
| Fannie Mae Pool #MA4842 5.50% 12/1/2052 <sup>4</sup> | 49,150                    | 49,015         |
| Fannie Mae Pool #BX4004 5.50% 12/1/2052 <sup>4</sup> | 1,529                     | 1,524          |
| Fannie Mae Pool #BX3726 5.50% 12/1/2052 <sup>4</sup> | 844                       | 842            |
| Fannie Mae Pool #BX3716 5.50% 12/1/2052 <sup>4</sup> | 737                       | 735            |
| Fannie Mae Pool #FS4947 4.00% 1/1/2053 <sup>4</sup>  | 123,790                   | 114,864        |
| Fannie Mae Pool #BT8033 5.00% 1/1/2053 <sup>4</sup>  | 18,724                    | 18,289         |
| Fannie Mae Pool #BX0856 5.50% 1/1/2053 <sup>4</sup>  | 823                       | 821            |
| Fannie Mae Pool #BX5592 5.50% 1/1/2053 <sup>4</sup>  | 593                       | 591            |
| Fannie Mae Pool #BX6108 5.50% 1/1/2053 <sup>4</sup>  | 65                        | 65             |
| Fannie Mae Pool #MA4917 4.50% 2/1/2053 <sup>4</sup>  | 180                       | 171            |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>4</sup>  | 15,614                    | 15,581         |
| Fannie Mae Pool #BX7384 5.50% 2/1/2053 <sup>4</sup>  | 1,272                     | 1,267          |
| Fannie Mae Pool #FS4024 5.50% 2/1/2053 <sup>4</sup>  | 567                       | 566            |
| Fannie Mae Pool #BW5124 5.50% 2/1/2053 <sup>4</sup>  | 97                        | 96             |
| Fannie Mae Pool #FS3759 6.00% 2/1/2053 <sup>4</sup>  | 36,067                    | 37,141         |
| Fannie Mae Pool #BX7703 6.50% 2/1/2053 <sup>4</sup>  | 356                       | 364            |
| Fannie Mae Pool #BX7774 5.50% 3/1/2053 <sup>4</sup>  | 11,038                    | 10,987         |
| Fannie Mae Pool #FS4191 5.50% 3/1/2053 <sup>4</sup>  | 4,447                     | 4,433          |
| Fannie Mae Pool #BX9431 5.50% 3/1/2053 <sup>4</sup>  | 3,573                     | 3,570          |
| Fannie Mae Pool #BX7782 5.50% 3/1/2053 <sup>4</sup>  | 1,888                     | 1,881          |
| Fannie Mae Pool #BX8514 5.50% 3/1/2053 <sup>4</sup>  | 191                       | 190            |
| Fannie Mae Pool #MA4993 4.00% 4/1/2053 <sup>4</sup>  | 5,547                     | 5,144          |
| Fannie Mae Pool #MA4977 4.50% 4/1/2053 <sup>4</sup>  | 36,407                    | 34,682         |
| Fannie Mae Pool #BW5269 4.50% 4/1/2053 <sup>4</sup>  | 13,645                    | 12,998         |
| Fannie Mae Pool #MA4979 5.50% 4/1/2053 <sup>4</sup>  | 5,099                     | 5,078          |
| Fannie Mae Pool #BX9116 5.50% 4/1/2053 <sup>4</sup>  | 3,322                     | 3,310          |
| Fannie Mae Pool #BX8556 5.50% 4/1/2053 <sup>4</sup>  | 2,873                     | 2,864          |
| Fannie Mae Pool #BY0667 5.50% 4/1/2053 <sup>4</sup>  | 985                       | 983            |
| Fannie Mae Pool #BY0007 5.50% 4/1/2053 <sup>4</sup>  | 851                       | 848            |
| Fannie Mae Pool #BY3206 5.50% 4/1/2053 <sup>4</sup>  | 429                       | 427            |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #BX8883 5.50% 4/1/2053 <sup>4</sup>  | USD144                    | \$ 143         |
| Fannie Mae Pool #MA5008 4.50% 5/1/2053 <sup>4</sup>  | 35,281                    | 33,609         |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>4</sup>  | 7,410                     | 7,240          |
| Fannie Mae Pool #BY0091 5.50% 5/1/2053 <sup>4</sup>  | 9,213                     | 9,181          |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>4</sup>  | 7,065                     | 7,034          |
| Fannie Mae Pool #BY2505 5.50% 5/1/2053 <sup>4</sup>  | 4,083                     | 4,068          |
| Fannie Mae Pool #BY0204 5.50% 5/1/2053 <sup>4</sup>  | 3,752                     | 3,745          |
| Fannie Mae Pool #BY4413 5.50% 5/1/2053 <sup>4</sup>  | 301                       | 300            |
| Fannie Mae Pool #FS5192 5.50% 6/1/2053 <sup>4</sup>  | 75,745                    | 75,569         |
| Fannie Mae Pool #BY3521 5.50% 6/1/2053 <sup>4</sup>  | 17,006                    | 16,927         |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>4</sup>  | 4,353                     | 4,334          |
| Fannie Mae Pool #BY3337 5.50% 6/1/2053 <sup>4</sup>  | 365                       | 364            |
| Fannie Mae Pool #CB6491 6.50% 6/1/2053 <sup>4</sup>  | 7,404                     | 7,638          |
| Fannie Mae Pool #CB6490 6.50% 6/1/2053 <sup>4</sup>  | 2,592                     | 2,652          |
| Fannie Mae Pool #CB6468 6.50% 6/1/2053 <sup>4</sup>  | 1,905                     | 1,953          |
| Fannie Mae Pool #CB6719 4.50% 7/1/2053 <sup>4</sup>  | 3,840                     | 3,659          |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>4</sup>  | 47,762                    | 47,540         |
| Fannie Mae Pool #CB6853 4.50% 8/1/2053 <sup>4</sup>  | 5,908                     | 5,629          |
| Fannie Mae Pool #MA5107 5.50% 8/1/2053 <sup>4</sup>  | 224,558                   | 223,544        |
| Fannie Mae Pool #MA5136 4.50% 9/1/2053 <sup>4</sup>  | 26,736                    | 25,465         |
| Fannie Mae Pool #MA5138 5.50% 9/1/2053 <sup>4</sup>  | 135,512                   | 134,882        |
| Fannie Mae Pool #MA5139 6.00% 9/1/2053 <sup>4</sup>  | 35,430                    | 35,759         |
| Fannie Mae Pool #MA5163 4.50% 10/1/2053 <sup>4</sup> | 56,813                    | 54,112         |
| Fannie Mae Pool #MA5165 5.50% 10/1/2053 <sup>4</sup> | 5,948                     | 5,919          |
| Fannie Mae Pool #CB7344 6.00% 10/1/2053 <sup>4</sup> | 90,522                    | 91,552         |
| Fannie Mae Pool #MA5166 6.00% 10/1/2053 <sup>4</sup> | 67,396                    | 68,023         |
| Fannie Mae Pool #FS7252 5.00% 11/1/2053 <sup>4</sup> | 1,440,449                 | 1,406,195      |
| Fannie Mae Pool #MA5190 5.50% 11/1/2053 <sup>4</sup> | 265,353                   | 264,078        |
| Fannie Mae Pool #MA5191 6.00% 11/1/2053 <sup>4</sup> | 93,460                    | 94,327         |
| Fannie Mae Pool #MA5215 5.50% 12/1/2053 <sup>4</sup> | 95,382                    | 94,923         |
| Fannie Mae Pool #FS6668 5.50% 12/1/2053 <sup>4</sup> | 15,223                    | 15,152         |
| Fannie Mae Pool #MA5216 6.00% 12/1/2053 <sup>4</sup> | 22,294                    | 22,501         |
| Fannie Mae Pool #CB7617 6.00% 12/1/2053 <sup>4</sup> | 14,887                    | 15,051         |
| Fannie Mae Pool #FS6610 6.50% 12/1/2053 <sup>4</sup> | 23,747                    | 24,270         |
| Fannie Mae Pool #MA5218 7.00% 12/1/2053 <sup>4</sup> | 10,920                    | 11,263         |
| Fannie Mae Pool #CB7862 6.00% 1/1/2054 <sup>4</sup>  | 26,533                    | 26,824         |
| Fannie Mae Pool #MA5247 6.00% 1/1/2054 <sup>4</sup>  | 10,226                    | 10,321         |
| Fannie Mae Pool #FS6873 6.50% 1/1/2054 <sup>4</sup>  | 49,607                    | 50,755         |
| Fannie Mae Pool #FS6809 5.50% 2/1/2054 <sup>4</sup>  | 14,596                    | 14,528         |
| Fannie Mae Pool #MA5271 5.50% 2/1/2054 <sup>4</sup>  | 7,129                     | 7,095          |
| Fannie Mae Pool #CB7932 6.00% 2/1/2054 <sup>4</sup>  | 18,797                    | 19,003         |
| Fannie Mae Pool #CB7917 6.50% 2/1/2054 <sup>4</sup>  | 30,173                    | 30,885         |
| Fannie Mae Pool #CB7933 6.50% 2/1/2054 <sup>4</sup>  | 13,178                    | 13,489         |
| Fannie Mae Pool #MA5296 5.50% 3/1/2054 <sup>4</sup>  | 234,634                   | 233,506        |
| Fannie Mae Pool #CB8151 5.50% 3/1/2054 <sup>4</sup>  | 8,121                     | 8,092          |
| Fannie Mae Pool #FS7507 6.00% 3/1/2054 <sup>4</sup>  | 63,502                    | 64,414         |
| Fannie Mae Pool #CB8163 6.00% 3/1/2054 <sup>4</sup>  | 25,965                    | 26,342         |
| Fannie Mae Pool #CB8168 6.00% 3/1/2054 <sup>4</sup>  | 265                       | 268            |
| Fannie Mae Pool #MA5331 5.50% 4/1/2054 <sup>4</sup>  | 120,171                   | 119,593        |
| Fannie Mae Pool #BF0174 3.00% 2/1/2057 <sup>4</sup>  | 5,131                     | 4,400          |
| Fannie Mae Pool #BF0177 3.00% 2/1/2057 <sup>4</sup>  | 4,905                     | 4,226          |
| Fannie Mae Pool #BF0145 3.50% 3/1/2057 <sup>4</sup>  | 105,078                   | 93,390         |
| Fannie Mae Pool #BF0189 3.00% 6/1/2057 <sup>4</sup>  | 7,785                     | 6,677          |
| Fannie Mae Pool #BF0219 3.50% 9/1/2057 <sup>4</sup>  | 23,919                    | 21,258         |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fannie Mae Pool #BF0226 3.50% 1/1/2058 <sup>4</sup>                                    | USD6,918                  | \$ 6,173       |
| Fannie Mae Pool #BF0262 3.00% 5/1/2058 <sup>4</sup>                                    | 402                       | 344            |
| Fannie Mae Pool #BF0332 3.00% 1/1/2059 <sup>4</sup>                                    | 59,840                    | 51,319         |
| Fannie Mae Pool #BM6736 4.50% 11/1/2059 <sup>4</sup>                                   | 3,131                     | 3,009          |
| Fannie Mae Pool #BF0481 3.50% 6/1/2060 <sup>4</sup>                                    | 77,720                    | 68,701         |
| Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>4</sup>                                    | 49,833                    | 41,707         |
| Fannie Mae Pool #BF0548 3.00% 7/1/2061 <sup>4</sup>                                    | 52,853                    | 44,234         |
| Fannie Mae Pool #BF0547 3.00% 7/1/2061 <sup>4</sup>                                    | 33,426                    | 28,861         |
| Fannie Mae Pool #BF0585 4.50% 12/1/2061 <sup>4</sup>                                   | 53,683                    | 51,183         |
| Fannie Mae, Series 2017-M10, Class AV2, Multi Family, 2.584% 7/25/2024 <sup>4,5</sup>  | 384                       | 380            |
| Fannie Mae, Series 2014-M9, Class A2, Multi Family, 3.103% 7/25/2024 <sup>4,5</sup>    | 7,358                     | 7,293          |
| Fannie Mae, Series 2017-M15, Class AV2, Multi Family, 2.526% 11/25/2024 <sup>4,5</sup> | 347                       | 342            |
| Fannie Mae, Series 2017-M3, Class A2, Multi Family, 2.466% 12/25/2026 <sup>4,5</sup>   | 28,321                    | 26,663         |
| Fannie Mae, Series 2017-M7, Class A2, Multi Family, 2.961% 2/25/2027 <sup>4,5</sup>    | 2,120                     | 2,016          |
| Fannie Mae, Series 2017-M12, Class A2, Multi Family, 3.060% 6/25/2027 <sup>4,5</sup>   | 2,408                     | 2,295          |
| Fannie Mae, Series 2006-43, Class JO, principal only, 0% 6/25/2036 <sup>4</sup>        | 253                       | 213            |
| Freddie Mac Pool #ZA1894 5.00% 8/1/2025 <sup>4</sup>                                   | 2                         | 2              |
| Freddie Mac Pool #ZA1914 5.00% 12/1/2025 <sup>4</sup>                                  | 3                         | 3              |
| Freddie Mac Pool #ZA1927 5.00% 3/1/2026 <sup>4</sup>                                   | 9                         | 8              |
| Freddie Mac Pool #ZA1950 6.50% 8/1/2026 <sup>4</sup>                                   | 48                        | 49             |
| Freddie Mac Pool #ZS8832 5.00% 3/1/2027 <sup>4</sup>                                   | 1                         | 1              |
| Freddie Mac Pool #ZA1997 5.00% 4/1/2027 <sup>4</sup>                                   | 17                        | 16             |
| Freddie Mac Pool #D97504 6.50% 12/1/2027 <sup>4</sup>                                  | 43                        | 43             |
| Freddie Mac Pool #C91130 6.50% 12/1/2027 <sup>4</sup>                                  | 38                        | 39             |
| Freddie Mac Pool #C91150 6.50% 1/1/2028 <sup>4</sup>                                   | 43                        | 44             |
| Freddie Mac Pool #G16210 3.50% 6/1/2032 <sup>4</sup>                                   | 27                        | 26             |
| Freddie Mac Pool #ZA2384 3.50% 6/1/2035 <sup>4</sup>                                   | 174                       | 165            |
| Freddie Mac Pool #A56076 5.50% 1/1/2037 <sup>4</sup>                                   | 9                         | 9              |
| Freddie Mac Pool #C91912 3.00% 2/1/2037 <sup>4</sup>                                   | 14,231                    | 13,102         |
| Freddie Mac Pool #C91917 3.00% 2/1/2037 <sup>4</sup>                                   | 6,359                     | 5,854          |
| Freddie Mac Pool #G06028 5.50% 7/1/2037 <sup>4</sup>                                   | 131                       | 133            |
| Freddie Mac Pool #G08248 5.50% 2/1/2038 <sup>4</sup>                                   | 38                        | 39             |
| Freddie Mac Pool #ZA2505 3.50% 5/1/2038 <sup>4</sup>                                   | 66                        | 62             |
| Freddie Mac Pool #ZT1449 3.00% 6/1/2038 <sup>4</sup>                                   | 6,559                     | 6,038          |
| Freddie Mac Pool #G04552 6.00% 9/1/2038 <sup>4</sup>                                   | 314                       | 326            |
| Freddie Mac Pool #G05979 5.50% 10/1/2038 <sup>4</sup>                                  | 18                        | 18             |
| Freddie Mac Pool #G05546 5.50% 7/1/2039 <sup>4</sup>                                   | 74                        | 76             |
| Freddie Mac Pool #A90351 4.50% 1/1/2040 <sup>4</sup>                                   | 102                       | 100            |
| Freddie Mac Pool #G05937 4.50% 8/1/2040 <sup>4</sup>                                   | 2,045                     | 2,009          |
| Freddie Mac Pool #RB5071 2.00% 9/1/2040 <sup>4</sup>                                   | 95,119                    | 80,584         |
| Freddie Mac Pool #A97543 4.50% 3/1/2041 <sup>4</sup>                                   | 166                       | 166            |
| Freddie Mac Pool #A97669 4.50% 3/1/2041 <sup>4</sup>                                   | 135                       | 133            |
| Freddie Mac Pool #Q01190 4.50% 6/1/2041 <sup>4</sup>                                   | 78                        | 76             |
| Freddie Mac Pool #Q01160 5.00% 6/1/2041 <sup>4</sup>                                   | 120                       | 120            |
| Freddie Mac Pool #SC0148 2.00% 7/1/2041 <sup>4</sup>                                   | 2,332                     | 1,967          |
| Freddie Mac Pool #Q03821 4.50% 10/1/2041 <sup>4</sup>                                  | 288                       | 283            |
| Freddie Mac Pool #Q03795 4.50% 10/1/2041 <sup>4</sup>                                  | 22                        | 21             |
| Freddie Mac Pool #Q11220 3.50% 9/1/2042 <sup>4</sup>                                   | 393                       | 362            |
| Freddie Mac Pool #V80026 3.00% 4/1/2043 <sup>4</sup>                                   | 25                        | 23             |
| Freddie Mac Pool #G07921 3.50% 4/1/2043 <sup>4</sup>                                   | 325                       | 299            |
| Freddie Mac Pool #Q23190 4.00% 11/1/2043 <sup>4</sup>                                  | 207                       | 198            |
| Freddie Mac Pool #Q23185 4.00% 11/1/2043 <sup>4</sup>                                  | 154                       | 148            |
| Freddie Mac Pool #Q26734 4.00% 6/1/2044 <sup>4</sup>                                   | 1,616                     | 1,544          |
| Freddie Mac Pool #SD0480 3.50% 6/1/2045 <sup>4</sup>                                   | 8,426                     | 7,748          |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #760014 2.704% 8/1/2045 <sup>4,5</sup> | USD639                    | \$ 617         |
| Freddie Mac Pool #Q37988 4.00% 12/1/2045 <sup>4</sup>   | 3,659                     | 3,472          |
| Freddie Mac Pool #G60344 4.00% 12/1/2045 <sup>4</sup>   | 3,219                     | 3,055          |
| Freddie Mac Pool #Z40130 3.00% 1/1/2046 <sup>4</sup>    | 12,782                    | 11,433         |
| Freddie Mac Pool #Q40476 4.00% 4/1/2046 <sup>4</sup>    | 2,404                     | 2,280          |
| Freddie Mac Pool #Q40458 4.00% 4/1/2046 <sup>4</sup>    | 533                       | 505            |
| Freddie Mac Pool #G60744 3.50% 7/1/2046 <sup>4</sup>    | 1,582                     | 1,445          |
| Freddie Mac Pool #Q41909 4.50% 7/1/2046 <sup>4</sup>    | 262                       | 256            |
| Freddie Mac Pool #V82628 4.00% 9/1/2046 <sup>4</sup>    | 7,884                     | 7,480          |
| Freddie Mac Pool #760015 2.636% 1/1/2047 <sup>4,5</sup> | 4,485                     | 4,239          |
| Freddie Mac Pool #G60928 4.50% 4/1/2047 <sup>4</sup>    | 1,987                     | 1,941          |
| Freddie Mac Pool #ZS4726 3.50% 7/1/2047 <sup>4</sup>    | 22                        | 20             |
| Freddie Mac Pool #G08775 4.00% 8/1/2047 <sup>4</sup>    | 10,072                    | 9,462          |
| Freddie Mac Pool #G61295 3.50% 9/1/2047 <sup>4</sup>    | 5,176                     | 4,730          |
| Freddie Mac Pool #ZS4735 3.50% 9/1/2047 <sup>4</sup>    | 134                       | 122            |
| Freddie Mac Pool #V83507 4.00% 10/1/2047 <sup>4</sup>   | 1,602                     | 1,517          |
| Freddie Mac Pool #G61733 3.00% 12/1/2047 <sup>4</sup>   | 15,945                    | 14,101         |
| Freddie Mac Pool #ZS4747 3.50% 12/1/2047 <sup>4</sup>   | 15,317                    | 13,938         |
| Freddie Mac Pool #G61662 3.50% 2/1/2048 <sup>4</sup>    | 4,918                     | 4,492          |
| Freddie Mac Pool #Q54547 4.00% 3/1/2048 <sup>4</sup>    | 7,042                     | 6,632          |
| Freddie Mac Pool #SI2002 4.00% 3/1/2048 <sup>4</sup>    | 28                        | 27             |
| Freddie Mac Pool #G61628 3.50% 9/1/2048 <sup>4</sup>    | 5,769                     | 5,279          |
| Freddie Mac Pool #ZA5889 4.00% 11/1/2048 <sup>4</sup>   | 3,369                     | 3,169          |
| Freddie Mac Pool #V85664 3.50% 6/1/2049 <sup>4</sup>    | 25,399                    | 23,204         |
| Freddie Mac Pool #SD7506 4.00% 9/1/2049 <sup>4</sup>    | 41,449                    | 39,125         |
| Freddie Mac Pool #SD7508 3.50% 10/1/2049 <sup>4</sup>   | 8,542                     | 7,800          |
| Freddie Mac Pool #RA1744 4.00% 11/1/2049 <sup>4</sup>   | 615                       | 578            |
| Freddie Mac Pool #QA5118 3.50% 12/1/2049 <sup>4</sup>   | 32,248                    | 29,314         |
| Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>4</sup>    | 2,134                     | 1,856          |
| Freddie Mac Pool #SI2062 2.00% 9/1/2050 <sup>4</sup>    | 14,654                    | 11,721         |
| Freddie Mac Pool #RA3506 3.00% 9/1/2050 <sup>4</sup>    | 6,101                     | 5,303          |
| Freddie Mac Pool #SI2080 2.00% 10/1/2050 <sup>4</sup>   | 15,202                    | 12,188         |
| Freddie Mac Pool #SD7528 2.00% 11/1/2050 <sup>4</sup>   | 95,275                    | 77,037         |
| Freddie Mac Pool #SD8106 2.00% 11/1/2050 <sup>4</sup>   | 85,355                    | 68,087         |
| Freddie Mac Pool #RA4070 2.50% 11/1/2050 <sup>4</sup>   | 18,840                    | 15,713         |
| Freddie Mac Pool #RA3987 2.50% 11/1/2050 <sup>4</sup>   | 18,052                    | 15,056         |
| Freddie Mac Pool #RA4352 2.00% 1/1/2051 <sup>4</sup>    | 21,507                    | 17,206         |
| Freddie Mac Pool #QB8605 2.00% 2/1/2051 <sup>4</sup>    | 15,494                    | 12,502         |
| Freddie Mac Pool #SD8128 2.00% 2/1/2051 <sup>4</sup>    | 5,552                     | 4,425          |
| Freddie Mac Pool #SD1729 2.50% 2/1/2051 <sup>4</sup>    | 47,026                    | 39,223         |
| Freddie Mac Pool #SD8134 2.00% 3/1/2051 <sup>4</sup>    | 44,559                    | 35,353         |
| Freddie Mac Pool #RA5287 2.00% 5/1/2051 <sup>4</sup>    | 58,171                    | 46,572         |
| Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>4</sup>    | 11,194                    | 8,979          |
| Freddie Mac Pool #RA5259 2.50% 5/1/2051 <sup>4</sup>    | 207,026                   | 172,674        |
| Freddie Mac Pool #RA5219 2.50% 5/1/2051 <sup>4</sup>    | 11,271                    | 9,356          |
| Freddie Mac Pool #RA5267 3.00% 5/1/2051 <sup>4</sup>    | 3,880                     | 3,372          |
| Freddie Mac Pool #SD7544 3.00% 7/1/2051 <sup>4</sup>    | 15,172                    | 13,296         |
| Freddie Mac Pool #QC4071 3.00% 7/1/2051 <sup>4</sup>    | 787                       | 679            |
| Freddie Mac Pool #SD0665 3.00% 8/1/2051 <sup>4</sup>    | 20,341                    | 17,684         |
| Freddie Mac Pool #QC5996 3.00% 8/1/2051 <sup>4</sup>    | 2,119                     | 1,826          |
| Freddie Mac Pool #SD1129 4.00% 8/1/2051 <sup>4</sup>    | 19,441                    | 18,158         |
| Freddie Mac Pool #SD7545 2.50% 9/1/2051 <sup>4</sup>    | 67,028                    | 56,478         |
| Freddie Mac Pool #RA5836 2.50% 9/1/2051 <sup>4</sup>    | 65,176                    | 54,577         |
| Freddie Mac Pool #RA5782 2.50% 9/1/2051 <sup>4</sup>    | 17,410                    | 14,613         |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #RA5971 3.00% 9/1/2051 <sup>4</sup>  | USD21,391                 | \$ 18,686      |
| Freddie Mac Pool #RA5901 3.00% 9/1/2051 <sup>4</sup>  | 3,863                     | 3,352          |
| Freddie Mac Pool #QC7504 3.00% 9/1/2051 <sup>4</sup>  | 176                       | 152            |
| Freddie Mac Pool #SD8172 2.00% 10/1/2051 <sup>4</sup> | 9,495                     | 7,535          |
| Freddie Mac Pool #QC8489 2.50% 10/1/2051 <sup>4</sup> | 55,553                    | 46,615         |
| Freddie Mac Pool #SD2880 3.00% 10/1/2051 <sup>4</sup> | 54,197                    | 47,011         |
| Freddie Mac Pool #SD0734 3.00% 10/1/2051 <sup>4</sup> | 4,728                     | 4,134          |
| Freddie Mac Pool #RA6406 2.00% 11/1/2051 <sup>4</sup> | 5,689                     | 4,527          |
| Freddie Mac Pool #SD7548 2.50% 11/1/2051 <sup>4</sup> | 434,236                   | 365,890        |
| Freddie Mac Pool #RA6347 3.00% 11/1/2051 <sup>4</sup> | 4,509                     | 3,913          |
| Freddie Mac Pool #RA6483 2.50% 12/1/2051 <sup>4</sup> | 66,381                    | 55,692         |
| Freddie Mac Pool #RA6535 2.50% 12/1/2051 <sup>4</sup> | 33,236                    | 27,565         |
| Freddie Mac Pool #QD3310 3.00% 12/1/2051 <sup>4</sup> | 8,542                     | 7,364          |
| Freddie Mac Pool #SD0855 2.50% 1/1/2052 <sup>4</sup>  | 25,565                    | 21,208         |
| Freddie Mac Pool #SD7552 2.50% 1/1/2052 <sup>4</sup>  | 8,669                     | 7,276          |
| Freddie Mac Pool #SD0813 3.00% 1/1/2052 <sup>4</sup>  | 9,986                     | 8,730          |
| Freddie Mac Pool #QD7397 2.50% 2/1/2052 <sup>4</sup>  | 474                       | 395            |
| Freddie Mac Pool #RA6664 3.00% 2/1/2052 <sup>4</sup>  | 102,496                   | 88,712         |
| Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>4</sup>  | 5,029                     | 4,522          |
| Freddie Mac Pool #QD8873 3.50% 2/1/2052 <sup>4</sup>  | 12                        | 11             |
| Freddie Mac Pool #SD7553 3.00% 3/1/2052 <sup>4</sup>  | 212,764                   | 185,671        |
| Freddie Mac Pool #SD7554 2.50% 4/1/2052 <sup>4</sup>  | 36,376                    | 30,520         |
| Freddie Mac Pool #SD8205 2.50% 4/1/2052 <sup>4</sup>  | 129                       | 106            |
| Freddie Mac Pool #QD9576 3.00% 4/1/2052 <sup>4</sup>  | 9,591                     | 8,264          |
| Freddie Mac Pool #QD9278 3.50% 4/1/2052 <sup>4</sup>  | 4,173                     | 3,742          |
| Freddie Mac Pool #SD8214 3.50% 5/1/2052 <sup>4</sup>  | 11,860                    | 10,624         |
| Freddie Mac Pool #RA7326 3.50% 5/1/2052 <sup>4</sup>  | 10                        | 9              |
| Freddie Mac Pool #RA7399 4.00% 5/1/2052 <sup>4</sup>  | 36,796                    | 34,212         |
| Freddie Mac Pool #QE2335 4.00% 5/1/2052 <sup>4</sup>  | 32,534                    | 30,253         |
| Freddie Mac Pool #QE3580 3.50% 6/1/2052 <sup>4</sup>  | 14,530                    | 13,015         |
| Freddie Mac Pool #SD2088 3.50% 6/1/2052 <sup>4</sup>  | 744                       | 667            |
| Freddie Mac Pool #SD3245 4.00% 6/1/2052 <sup>4</sup>  | 42,908                    | 40,327         |
| Freddie Mac Pool #RA7468 4.00% 6/1/2052 <sup>4</sup>  | 7,004                     | 6,499          |
| Freddie Mac Pool #QE4383 4.00% 6/1/2052 <sup>4</sup>  | 848                       | 787            |
| Freddie Mac Pool #RA7502 5.00% 6/1/2052 <sup>4</sup>  | 956                       | 935            |
| Freddie Mac Pool #RA7668 4.00% 7/1/2052 <sup>4</sup>  | 13,724                    | 12,736         |
| Freddie Mac Pool #SD1502 4.00% 7/1/2052 <sup>4</sup>  | 5,473                     | 5,080          |
| Freddie Mac Pool #SD7556 3.00% 8/1/2052 <sup>4</sup>  | 24,081                    | 20,995         |
| Freddie Mac Pool #SD1766 4.00% 8/1/2052 <sup>4</sup>  | 15,032                    | 13,979         |
| Freddie Mac Pool #QE7976 4.50% 8/1/2052 <sup>4</sup>  | 41,296                    | 39,357         |
| Freddie Mac Pool #QE8579 4.50% 8/1/2052 <sup>4</sup>  | 8,337                     | 7,943          |
| Freddie Mac Pool #QF0323 4.00% 9/1/2052 <sup>4</sup>  | 985                       | 913            |
| Freddie Mac Pool #QF0212 4.50% 9/1/2052 <sup>4</sup>  | 37,992                    | 36,190         |
| Freddie Mac Pool #QE9497 4.50% 9/1/2052 <sup>4</sup>  | 9,523                     | 9,074          |
| Freddie Mac Pool #SD1608 4.50% 9/1/2052 <sup>4</sup>  | 5,658                     | 5,390          |
| Freddie Mac Pool #RA7938 5.00% 9/1/2052 <sup>4</sup>  | 58,758                    | 57,379         |
| Freddie Mac Pool #QF2221 4.00% 10/1/2052 <sup>4</sup> | 970                       | 900            |
| Freddie Mac Pool #QF1489 4.00% 10/1/2052 <sup>4</sup> | 144                       | 134            |
| Freddie Mac Pool #QF1236 4.50% 10/1/2052 <sup>4</sup> | 55,519                    | 52,886         |
| Freddie Mac Pool #SD2465 4.50% 10/1/2052 <sup>4</sup> | 3,645                     | 3,474          |
| Freddie Mac Pool #SD8265 4.00% 11/1/2052 <sup>4</sup> | 399                       | 369            |
| Freddie Mac Pool #SD1897 4.50% 11/1/2052 <sup>4</sup> | 150,807                   | 146,755        |
| Freddie Mac Pool #SD1895 4.50% 11/1/2052 <sup>4</sup> | 30,930                    | 30,166         |
| Freddie Mac Pool #SD8276 5.00% 12/1/2052 <sup>4</sup> | 57,662                    | 56,319         |



## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Pool #QF5340 5.00% 12/1/2052 <sup>4</sup> | USD25,512                 | \$ 24,924      |
| Freddie Mac Pool #QF5830 5.00% 12/1/2052 <sup>4</sup> | 1,168                     | 1,141          |
| Freddie Mac Pool #RA8303 5.50% 12/1/2052 <sup>4</sup> | 36,975                    | 36,889         |
| Freddie Mac Pool #SD1961 5.50% 12/1/2052 <sup>4</sup> | 5,619                     | 5,593          |
| Freddie Mac Pool #QF4136 5.50% 12/1/2052 <sup>4</sup> | 1,487                     | 1,482          |
| Freddie Mac Pool #QF5672 5.00% 1/1/2053 <sup>4</sup>  | 136,643                   | 133,416        |
| Freddie Mac Pool #SD2571 5.00% 1/1/2053 <sup>4</sup>  | 13,501                    | 13,192         |
| Freddie Mac Pool #QF5717 5.00% 1/1/2053 <sup>4</sup>  | 1,233                     | 1,203          |
| Freddie Mac Pool #SD8288 5.00% 1/1/2053 <sup>4</sup>  | 382                       | 373            |
| Freddie Mac Pool #QF5394 5.50% 1/1/2053 <sup>4</sup>  | 1,523                     | 1,519          |
| Freddie Mac Pool #QF5680 5.50% 1/1/2053 <sup>4</sup>  | 1,362                     | 1,359          |
| Freddie Mac Pool #QF5251 5.50% 1/1/2053 <sup>4</sup>  | 675                       | 673            |
| Freddie Mac Pool #QF6796 5.50% 1/1/2053 <sup>4</sup>  | 357                       | 356            |
| Freddie Mac Pool #RA8534 5.00% 2/1/2053 <sup>4</sup>  | 170,911                   | 166,901        |
| Freddie Mac Pool #QF7774 5.50% 2/1/2053 <sup>4</sup>  | 4,094                     | 4,082          |
| Freddie Mac Pool #QF8331 5.50% 2/1/2053 <sup>4</sup>  | 3,101                     | 3,094          |
| Freddie Mac Pool #QF7048 5.50% 2/1/2053 <sup>4</sup>  | 90                        | 89             |
| Freddie Mac Pool #QF8056 6.00% 2/1/2053 <sup>4</sup>  | 26,582                    | 26,900         |
| Freddie Mac Pool #QF8050 6.00% 2/1/2053 <sup>4</sup>  | 9,447                     | 9,565          |
| Freddie Mac Pool #SD2608 3.50% 3/1/2053 <sup>4</sup>  | 4,083                     | 3,657          |
| Freddie Mac Pool #SD8306 4.50% 3/1/2053 <sup>4</sup>  | 62,724                    | 59,751         |
| Freddie Mac Pool #QF8926 4.50% 3/1/2053 <sup>4</sup>  | 3,749                     | 3,571          |
| Freddie Mac Pool #QF8936 4.50% 3/1/2053 <sup>4</sup>  | 169                       | 161            |
| Freddie Mac Pool #QF8462 5.50% 3/1/2053 <sup>4</sup>  | 18,173                    | 18,119         |
| Freddie Mac Pool #QF8552 5.50% 3/1/2053 <sup>4</sup>  | 535                       | 533            |
| Freddie Mac Pool #QF8554 5.50% 3/1/2053 <sup>4</sup>  | 86                        | 86             |
| Freddie Mac Pool #QF9076 5.50% 3/1/2053 <sup>4</sup>  | 77                        | 77             |
| Freddie Mac Pool #SD8314 4.50% 4/1/2053 <sup>4</sup>  | 191,546                   | 182,466        |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>4</sup>  | 11,983                    | 11,708         |
| Freddie Mac Pool #SD8315 5.00% 4/1/2053 <sup>4</sup>  | 1,069                     | 1,044          |
| Freddie Mac Pool #SD3314 5.50% 4/1/2053 <sup>4</sup>  | 58,708                    | 58,598         |
| Freddie Mac Pool #QG1023 5.50% 4/1/2053 <sup>4</sup>  | 8,299                     | 8,277          |
| Freddie Mac Pool #QG0979 5.50% 4/1/2053 <sup>4</sup>  | 251                       | 250            |
| Freddie Mac Pool #QG1387 5.50% 4/1/2053 <sup>4</sup>  | 55                        | 55             |
| Freddie Mac Pool #SD8322 4.50% 5/1/2053 <sup>4</sup>  | 123,037                   | 117,203        |
| Freddie Mac Pool #RA8647 4.50% 5/1/2053 <sup>4</sup>  | 3,844                     | 3,661          |
| Freddie Mac Pool #SD8323 5.00% 5/1/2053 <sup>4</sup>  | 294,299                   | 287,356        |
| Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>4</sup>  | 178,977                   | 178,205        |
| Freddie Mac Pool #SD3369 5.50% 5/1/2053 <sup>4</sup>  | 32,102                    | 32,012         |
| Freddie Mac Pool #SD2861 6.00% 5/1/2053 <sup>4</sup>  | 30,404                    | 30,856         |
| Freddie Mac Pool #SD8329 5.00% 6/1/2053 <sup>4</sup>  | 5,488                     | 5,356          |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>4</sup>  | 18,400                    | 18,314         |
| Freddie Mac Pool #QG4632 5.50% 6/1/2053 <sup>4</sup>  | 15,898                    | 15,840         |
| Freddie Mac Pool #QG4732 5.50% 6/1/2053 <sup>4</sup>  | 2,531                     | 2,524          |
| Freddie Mac Pool #SD3177 6.00% 6/1/2053 <sup>4</sup>  | 43,585                    | 44,235         |
| Freddie Mac Pool #RA9279 6.00% 6/1/2053 <sup>4</sup>  | 15,763                    | 15,996         |
| Freddie Mac Pool #RA9283 6.00% 6/1/2053 <sup>4</sup>  | 14,913                    | 15,136         |
| Freddie Mac Pool #RA9281 6.00% 6/1/2053 <sup>4</sup>  | 9,828                     | 9,950          |
| Freddie Mac Pool #RA9284 6.00% 6/1/2053 <sup>4</sup>  | 6,897                     | 7,072          |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>4</sup>  | 3,501                     | 3,598          |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>4</sup>  | 3,048                     | 3,124          |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>4</sup>  | 2,840                     | 2,934          |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>4</sup>  | 2,681                     | 2,779          |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>4</sup>  | 1,938                     | 2,017          |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>4</sup>   | USD1,454                  | \$ 1,498       |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>4</sup>   | 1,062                     | 1,087          |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>4</sup>   | 788                       | 819            |
| Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>4</sup>   | 496                       | 484            |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>4</sup>   | 77,499                    | 77,138         |
| Freddie Mac Pool #SD3356 6.00% 7/1/2053 <sup>4</sup>   | 549                       | 554            |
| Freddie Mac Pool #QG8374 5.50% 8/1/2053 <sup>4</sup>   | 31,767                    | 31,638         |
| Freddie Mac Pool #SD3559 5.50% 8/1/2053 <sup>4</sup>   | 22,726                    | 22,645         |
| Freddie Mac Pool #QG9352 6.00% 8/1/2053 <sup>4</sup>   | 15,255                    | 15,469         |
| Freddie Mac Pool #SD8360 4.50% 9/1/2053 <sup>4</sup>   | 44,277                    | 42,169         |
| Freddie Mac Pool #SD8362 5.50% 9/1/2053 <sup>4</sup>   | 36,590                    | 36,420         |
| Freddie Mac Pool #RA9854 6.00% 9/1/2053 <sup>4</sup>   | 60,650                    | 61,635         |
| Freddie Mac Pool #SD3825 6.50% 9/1/2053 <sup>4</sup>   | 197,947                   | 202,339        |
| Freddie Mac Pool #SD8365 4.50% 10/1/2053 <sup>4</sup>  | 53,055                    | 50,528         |
| Freddie Mac Pool #SD4997 5.00% 10/1/2053 <sup>4</sup>  | 6,542                     | 6,385          |
| Freddie Mac Pool #SD8367 5.50% 10/1/2053 <sup>4</sup>  | 75,593                    | 75,230         |
| Freddie Mac Pool #SD8370 4.50% 11/1/2053 <sup>4</sup>  | 3,990                     | 3,800          |
| Freddie Mac Pool #SD4977 5.00% 11/1/2053 <sup>4</sup>  | 818,548                   | 798,952        |
| Freddie Mac Pool #SD8371 5.00% 11/1/2053 <sup>4</sup>  | 17,719                    | 17,323         |
| Freddie Mac Pool #SD8372 5.50% 11/1/2053 <sup>4</sup>  | 76,648                    | 76,280         |
| Freddie Mac Pool #SD8381 4.50% 12/1/2053 <sup>4</sup>  | 19,952                    | 19,001         |
| Freddie Mac Pool #SD8384 6.00% 12/1/2053 <sup>4</sup>  | 110,850                   | 111,878        |
| Freddie Mac Pool #SD8386 7.00% 12/1/2053 <sup>4</sup>  | 30,284                    | 31,235         |
| Freddie Mac Pool #SD8393 4.50% 1/1/2054 <sup>4</sup>   | 23,625                    | 22,499         |
| Freddie Mac Pool #SD4894 6.00% 2/1/2054 <sup>4</sup>   | 14,288                    | 14,482         |
| Freddie Mac Pool #SD8407 5.00% 3/1/2054 <sup>4</sup>   | 13,526                    | 13,224         |
| Freddie Mac Pool #SD8408 5.50% 3/1/2054 <sup>4</sup>   | 50,011                    | 49,770         |
| Freddie Mac Pool #RJ1076 6.00% 3/1/2054 <sup>4</sup>   | 28,949                    | 29,238         |
| Freddie Mac Pool #SD8420 5.50% 4/1/2054 <sup>4</sup>   | 239,392                   | 238,241        |
| Freddie Mac Pool #RJ1263 5.50% 4/1/2054 <sup>4</sup>   | 29,367                    | 29,263         |
| Freddie Mac Pool #RJ1216 5.50% 4/1/2054 <sup>4</sup>   | 16,225                    | 16,200         |
| Freddie Mac Pool #RJ1215 5.50% 4/1/2054 <sup>4</sup>   | 12,350                    | 12,304         |
| Freddie Mac, Series T041, Class 3A, 4.335% 7/25/2032 <sup>4,5</sup>                                      | 714                       | 670            |
| Freddie Mac, Series 3318, Class JT, 5.50% 5/15/2037 <sup>4</sup>   | 35                        | 36             |
| Freddie Mac, Series K044, Class A2, Multi Family, 2.811% 1/25/2025 <sup>4</sup>                          | 10,789                    | 10,573         |
| Freddie Mac, Series K045, Class A2, Multi Family, 3.023% 1/25/2025 <sup>4</sup>                          | 1,019                     | 999            |
| Freddie Mac, Series K730, Class A2, Multi Family, 3.59% 1/25/2025 <sup>4,5</sup>                         | 2,347                     | 2,314          |
| Freddie Mac, Series K046, Class A2, Multi Family, 3.205% 3/25/2025 <sup>4</sup>                          | 1,089                     | 1,067          |
| Freddie Mac, Series KPLB, Class A, Multi Family, 2.77% 5/25/2025 <sup>4</sup>                            | 2,787                     | 2,708          |
| Freddie Mac, Series K732, Class A2, Multi Family, 3.70% 5/25/2025 <sup>4</sup>                           | 1,492                     | 1,467          |
| Freddie Mac, Series K049, Class A2, Multi Family, 3.01% 7/25/2025 <sup>4</sup>                           | 1,036                     | 1,009          |
| Freddie Mac, Series K733, Class A2, Multi Family, 3.75% 8/25/2025 <sup>4,5</sup>                         | 18,547                    | 18,195         |
| Freddie Mac, Series K734, Class A2, Multi Family, 3.208% 2/25/2026 <sup>4</sup>                          | 27,390                    | 26,605         |
| Freddie Mac, Series K144, Class A2, Multi Family, 2.45% 4/25/2032 <sup>4</sup>                           | 26,791                    | 22,875         |
| Freddie Mac, Series K143, Class A2, Multi Family, 2.35% 6/25/2032 <sup>4</sup>                           | 11,551                    | 9,801          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>4,5</sup> | 13,930                    | 12,827         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class MA, 3.00% 1/25/2056 <sup>4</sup>   | 4,759                     | 4,354          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HA, 3.25% 7/25/2056 <sup>4,5</sup> | 8,519                     | 7,894          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>4</sup>   | 31,751                    | 29,144         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>4,5</sup> | 31,152                    | 28,651         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>4,5</sup> | 6,735                     | 5,950          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 <sup>4</sup>   | 5,583                     | 4,981          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>4</sup>   | 19,753                    | 18,710         |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MT, 3.50% 11/25/2057 <sup>4</sup>  | 13,754                    | 12,178         |



## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/25/2058 <sup>4</sup>          | USD52,169                 | \$ 48,802      |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 <sup>4</sup>          | 33,271                    | 30,249         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>4</sup>  | 6,620                     | 6,233          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A1, 3.50% 5/25/2029 <sup>4</sup>   | 24,864                    | 23,647         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A2, 3.50% 5/25/2029 <sup>4</sup>   | 24,325                    | 22,750         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-3, Class A1C, 2.75% 11/25/2029 <sup>4</sup> | 9,182                     | 8,495          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2020-1, Class A1D, 2.00% 7/25/2030 <sup>4</sup>  | 4,484                     | 4,007          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2020-1, Class A2D, 2.00% 7/25/2030 <sup>4</sup>  | 1,427                     | 1,193          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2022-1, Class A1, 3.50% 5/25/2032 <sup>4</sup>   | 12,133                    | 11,459         |
| FREMF Mortgage Trust, Series K-142, Class A2, 2.40% 3/25/2032 <sup>4</sup>                                      | 49,523                    | 42,234         |
| Government National Mortgage Assn. 2.50% 4/1/2054 <sup>4,6</sup>  | 44,700                    | 38,078         |
| Government National Mortgage Assn. 3.00% 4/1/2054 <sup>4,6</sup>  | 153,262                   | 135,179        |
| Government National Mortgage Assn. 3.50% 4/1/2054 <sup>4,6</sup>  | 208,000                   | 189,287        |
| Government National Mortgage Assn. 4.00% 4/1/2054 <sup>4,6</sup>  | 207,430                   | 194,122        |
| Government National Mortgage Assn. 5.00% 4/1/2054 <sup>4,6</sup>  | 39,474                    | 38,799         |
| Government National Mortgage Assn. 5.50% 4/1/2054 <sup>4,6</sup>  | 48,918                    | 48,880         |
| Government National Mortgage Assn. 2.50% 5/1/2054 <sup>4,6</sup>  | 66,000                    | 56,281         |
| Government National Mortgage Assn. 3.50% 5/1/2054 <sup>4,6</sup>  | 246,000                   | 224,022        |
| Government National Mortgage Assn. 5.50% 5/1/2054 <sup>4,6</sup>  | 124,000                   | 123,845        |
| Government National Mortgage Assn. Pool #004291 6.00% 11/20/2038 <sup>4</sup>                                   | 1,105                     | 1,150          |
| Government National Mortgage Assn. Pool #783219 4.00% 1/15/2041 <sup>4</sup>                                    | 2,973                     | 2,848          |
| Government National Mortgage Assn. Pool #MA1601 4.00% 1/20/2044 <sup>4</sup>                                    | 34                        | 33             |
| Government National Mortgage Assn. Pool #MA3107 4.50% 9/20/2045 <sup>4</sup>                                    | 61                        | 60             |
| Government National Mortgage Assn. Pool #MA3175 4.50% 10/20/2045 <sup>4</sup>                                   | 2,601                     | 2,556          |
| Government National Mortgage Assn. Pool #MA3873 3.00% 8/20/2046 <sup>4</sup>                                    | 19,962                    | 17,859         |
| Government National Mortgage Assn. Pool #MA4587 4.00% 7/20/2047 <sup>4</sup>                                    | 9,459                     | 8,986          |
| Government National Mortgage Assn. Pool #MA4653 4.00% 8/20/2047 <sup>4</sup>                                    | 1,680                     | 1,596          |
| Government National Mortgage Assn. Pool #MA4779 4.00% 10/20/2047 <sup>4</sup>                                   | 1,972                     | 1,867          |
| Government National Mortgage Assn. Pool #MA4901 4.00% 12/20/2047 <sup>4</sup>                                   | 16,080                    | 15,260         |
| Government National Mortgage Assn. Pool #MA5078 4.00% 3/20/2048 <sup>4</sup>                                    | 17,685                    | 16,769         |
| Government National Mortgage Assn. Pool #MA5191 3.50% 5/20/2048 <sup>4</sup>                                    | 19,316                    | 17,799         |
| Government National Mortgage Assn. Pool #MA5193 4.50% 5/20/2048 <sup>4</sup>                                    | 3,190                     | 3,107          |
| Government National Mortgage Assn. Pool #MA5528 4.00% 10/20/2048 <sup>4</sup>                                   | 411                       | 388            |
| Government National Mortgage Assn. Pool #MA5652 4.50% 12/20/2048 <sup>4</sup>                                   | 1,137                     | 1,107          |
| Government National Mortgage Assn. Pool #MA5816 3.50% 3/20/2049 <sup>4</sup>                                    | 19,878                    | 18,294         |
| Government National Mortgage Assn. Pool #MA5818 4.50% 3/20/2049 <sup>4</sup>                                    | 845                       | 823            |
| Government National Mortgage Assn. Pool #MA5987 4.50% 6/20/2049 <sup>4</sup>                                    | 340                       | 330            |
| Government National Mortgage Assn. Pool #MA6041 4.50% 7/20/2049 <sup>4</sup>                                    | 472                       | 459            |
| Government National Mortgage Assn. Pool #MA6156 4.50% 9/20/2049 <sup>4</sup>                                    | 3,964                     | 3,842          |
| Government National Mortgage Assn. Pool #MA6341 4.50% 12/20/2049 <sup>4</sup>                                   | 332                       | 324            |
| Government National Mortgage Assn. Pool #MA6994 2.00% 11/20/2050 <sup>4</sup>                                   | 117,818                   | 96,594         |
| Government National Mortgage Assn. Pool #BZ3978 2.50% 11/20/2050 <sup>4</sup>                                   | 221                       | 187            |
| Government National Mortgage Assn. Pool #MA7051 2.00% 12/20/2050 <sup>4</sup>                                   | 103,259                   | 84,738         |
| Government National Mortgage Assn. Pool #MA7140 4.50% 1/20/2051 <sup>4</sup>                                    | 338                       | 328            |
| Government National Mortgage Assn. Pool #MA7259 4.50% 3/20/2051 <sup>4</sup>                                    | 7,441                     | 7,246          |
| Government National Mortgage Assn. Pool #MA7534 2.50% 8/20/2051 <sup>4</sup>                                    | 84,362                    | 71,946         |
| Government National Mortgage Assn. Pool #785607 2.50% 8/20/2051 <sup>4</sup>                                    | 20,442                    | 17,311         |
| Government National Mortgage Assn. Pool #785659 2.50% 10/20/2051 <sup>4</sup>                                   | 7,393                     | 6,226          |
| Government National Mortgage Assn. Pool #786706 2.50% 12/20/2051 <sup>4</sup>                                   | 2,295                     | 1,971          |
| Government National Mortgage Assn. Pool #MA7827 2.50% 1/20/2052 <sup>4</sup>                                    | 13,762                    | 11,725         |
| Government National Mortgage Assn. Pool #786502 2.50% 2/20/2052 <sup>4</sup>                                    | 1,958                     | 1,662          |
| Government National Mortgage Assn. Pool #786701 2.50% 3/20/2052 <sup>4</sup>                                    | 674                       | 572            |
| Government National Mortgage Assn. Pool #785998 2.50% 3/20/2052 <sup>4</sup>                                    | 455                       | 383            |
| Government National Mortgage Assn. Pool #MA8147 2.50% 7/20/2052 <sup>4</sup>                                    | 382                       | 325            |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Federal agency mortgage-backed obligations (continued)

|   | Principal amount<br>(000) | Value<br>(000)    |
|---|---------------------------|-------------------|
| Government National Mortgage Assn. Pool #MA8148 3.00% 7/20/2052 <sup>4</sup>              | USD40,580                 | \$ 35,796         |
| Government National Mortgage Assn. Pool #MA8266 3.50% 9/20/2052 <sup>4</sup>              | 494                       | 449               |
| Government National Mortgage Assn. Pool #MA8346 4.00% 10/20/2052 <sup>4</sup>             | 104,316                   | 97,631            |
| Government National Mortgage Assn. Pool #MA8425 3.50% 11/20/2052 <sup>4</sup>             | 18,723                    | 17,040            |
| Government National Mortgage Assn. Pool #MA8426 4.00% 11/20/2052 <sup>4</sup>             | 2,089                     | 1,956             |
| Government National Mortgage Assn. Pool #MA8488 4.00% 12/20/2052 <sup>4</sup>             | 21,762                    | 20,367            |
| Government National Mortgage Assn. Pool #MA8800 5.00% 4/20/2053 <sup>4</sup>              | 814                       | 800               |
| Government National Mortgage Assn. Pool #MA8943 3.00% 6/20/2053 <sup>4</sup>              | 740                       | 655               |
| Government National Mortgage Assn. Pool #MA9015 4.50% 7/20/2053 <sup>4</sup>              | 19,272                    | 18,518            |
| Government National Mortgage Assn. Pool #MA9016 5.00% 7/20/2053 <sup>4</sup>              | 42,659                    | 41,928            |
| Government National Mortgage Assn. Pool #MA9105 5.00% 8/20/2053 <sup>4</sup>              | 30,779                    | 30,252            |
| Government National Mortgage Assn. Pool #MA9169 4.50% 9/20/2053 <sup>4</sup>              | 49,065                    | 47,148            |
| Government National Mortgage Assn. Pool #MA9170 5.00% 9/20/2053 <sup>4</sup>              | 149,601                   | 147,036           |
| Government National Mortgage Assn. Pool #710085 4.978% 9/20/2061 <sup>4</sup>             | 2                         | 2                 |
| Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>4</sup> | 31,695                    | 23,865            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2039 <sup>4,6</sup>                            | 129,000                   | 114,340           |
| Uniform Mortgage-Backed Security 2.50% 4/1/2039 <sup>4,6</sup>                            | 101,359                   | 92,245            |
| Uniform Mortgage-Backed Security 3.50% 4/1/2039 <sup>4,6</sup>                            | 40,000                    | 38,024            |
| Uniform Mortgage-Backed Security 4.00% 4/1/2039 <sup>4,6</sup>                            | 41,500                    | 40,199            |
| Uniform Mortgage-Backed Security 2.00% 4/1/2054 <sup>4,6</sup>                            | 124,623                   | 98,614            |
| Uniform Mortgage-Backed Security 2.50% 4/1/2054 <sup>4,6</sup>                            | 26,129                    | 21,600            |
| Uniform Mortgage-Backed Security 3.00% 4/1/2054 <sup>4,6</sup>                            | 115,943                   | 99,763            |
| Uniform Mortgage-Backed Security 3.50% 4/1/2054 <sup>4,6</sup>                            | 472,935                   | 423,293           |
| Uniform Mortgage-Backed Security 4.00% 4/1/2054 <sup>4,6</sup>                            | 285,136                   | 264,081           |
| Uniform Mortgage-Backed Security 4.50% 4/1/2054 <sup>4,6</sup>                            | 237,271                   | 225,972           |
| Uniform Mortgage-Backed Security 5.00% 4/1/2054 <sup>4,6</sup>                            | 280,755                   | 273,966           |
| Uniform Mortgage-Backed Security 5.50% 4/1/2054 <sup>4,6</sup>                            | 327,585                   | 326,010           |
| Uniform Mortgage-Backed Security 6.00% 4/1/2054 <sup>4,6</sup>                            | 325,840                   | 328,857           |
| Uniform Mortgage-Backed Security 6.50% 4/1/2054 <sup>4,6</sup>                            | 199,968                   | 204,322           |
| Uniform Mortgage-Backed Security 7.00% 4/1/2054 <sup>4,6</sup>                            | 43,180                    | 44,513            |
| Uniform Mortgage-Backed Security 2.00% 5/1/2054 <sup>4,6</sup>                            | 309,004                   | 244,913           |
| Uniform Mortgage-Backed Security 2.50% 5/1/2054 <sup>4,6</sup>                            | 341,465                   | 282,661           |
| Uniform Mortgage-Backed Security 3.00% 5/1/2054 <sup>4,6</sup>                            | 171,250                   | 147,512           |
| Uniform Mortgage-Backed Security 3.50% 5/1/2054 <sup>4,6</sup>                            | 633,500                   | 567,400           |
| Uniform Mortgage-Backed Security 4.00% 5/1/2054 <sup>4,6</sup>                            | 599,832                   | 555,773           |
| Uniform Mortgage-Backed Security 4.50% 5/1/2054 <sup>4,6</sup>                            | 245,124                   | 233,537           |
| Uniform Mortgage-Backed Security 5.50% 5/1/2054 <sup>4,6</sup>                            | 401,850                   | 399,887           |
| Uniform Mortgage-Backed Security 6.00% 5/1/2054 <sup>4,6</sup>                            | 741,800                   | 748,467           |
| Uniform Mortgage-Backed Security 7.00% 5/1/2054 <sup>4,6</sup>                            | 91,350                    | 94,077            |
| Uniform Mortgage-Backed Security 6.00% 6/1/2054 <sup>4,6</sup>                            | 301,000                   | 303,869           |
|   |                           | <u>23,917,969</u> |

## Commercial mortgage-backed securities 0.63%

|   |        |        |
|---|--------|--------|
| 3650R Commercial Mortgage Trust, Series 2022-PF2, Class A5, 5.29% 11/15/2055 <sup>4,5</sup>   | 19,903 | 20,000 |
| AMSR Trust, Series 2021-SFR3, Class A, 1.476% 10/17/2038 <sup>4,7</sup>                       | 4,557  | 4,138  |
| AMSR Trust, Series 2023-SFR2, Class A, 3.95% 6/17/2040 <sup>4,7</sup>                         | 21,941 | 20,869 |
| Bank Commercial Mortgage Trust, Series 2022-BNK44, Class ASB, 5.745% 3/15/2032 <sup>4,5</sup> | 5,000  | 5,273  |
| Bank Commercial Mortgage Trust, Series 2019-BN16, Class A4, 4.005% 2/15/2052 <sup>4</sup>     | 3,422  | 3,254  |
| Bank Commercial Mortgage Trust, Series 2019-BN17, Class A4, 3.714% 4/15/2052 <sup>4</sup>     | 405    | 381    |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class A3, 6.50% 12/15/2056 <sup>4</sup>     | 24,803 | 26,156 |
| Bank Commercial Mortgage Trust, Series 2023-5YR4, Class AS, 7.274% 12/15/2056 <sup>4,5</sup>  | 6,605  | 7,082  |
| Bank Commercial Mortgage Trust, Series 2018-BN10, Class A5, 3.688% 2/15/2061 <sup>4</sup>     | 795    | 755    |
| Bank Commercial Mortgage Trust, Series 2018-BN10, Class A4, 3.428% 2/17/2061 <sup>4</sup>     | 501    | 476    |
| Bank Commercial Mortgage Trust, Series 2018-BN12, Class A4, 4.255% 5/15/2061 <sup>4,5</sup>   | 9,618  | 9,299  |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Bank Commercial Mortgage Trust, Series 2019-BN19, Class A3, 3.183% 8/15/2061 <sup>4</sup>  | USD5,772                  | \$ 5,086       |
| Bank Commercial Mortgage Trust, Series 2019-BN18, Class A4, 3.584% 5/15/2062 <sup>4</sup>  | 8,720                     | 7,853          |
| Bank Commercial Mortgage Trust, Series 2020-BN26, Class A4, 2.403% 3/15/2063 <sup>4</sup>  | 17,962                    | 15,433         |
| Benchmark Mortgage Trust, Series 2018-B2, Class A4, 3.615% 2/15/2051 <sup>4</sup>  | 11,250                    | 10,658         |
| Benchmark Mortgage Trust, Series 2018-B2, Class A5, 3.882% 2/15/2051 <sup>4,5</sup>  | 3,812                     | 3,577          |
| Benchmark Mortgage Trust, Series 2018-B8, Class A5, 4.232% 1/15/2052 <sup>4</sup>  | 9,988                     | 9,436          |
| Benchmark Mortgage Trust, Series 2020-B17, Class A5, 2.289% 3/15/2053 <sup>4</sup>   | 17,048                    | 14,262         |
| Benchmark Mortgage Trust, Series 2018-B7, Class A4, 4.51% 5/15/2053 <sup>4,5</sup>   | 3,073                     | 2,965          |
| Benchmark Mortgage Trust, Series 2020-B19, Class A5, 1.85% 9/15/2053 <sup>4</sup>  | 9,262                     | 7,501          |
| Benchmark Mortgage Trust, Series 2020-B20, Class A5, 2.034% 10/15/2053 <sup>4</sup>  | 3,950                     | 3,168          |
| Benchmark Mortgage Trust, Series 2020-B22, Class AM, 2.163% 1/15/2054 <sup>4</sup>   | 6,710                     | 5,390          |
| Benchmark Mortgage Trust, Series 2021-B25, Class A5, 2.577% 4/15/2054 <sup>4</sup>   | 2,138                     | 1,750          |
| Benchmark Mortgage Trust, Series 2021-B28, Class A5, 2.224% 8/15/2054 <sup>4</sup>   | 4,870                     | 4,016          |
| Benchmark Mortgage Trust, Series 2022-B32, Class A5, 3.002% 1/15/2055 <sup>4</sup>   | 9,970                     | 8,335          |
| Benchmark Mortgage Trust, Series 2019-B13, Class A4, 2.952% 8/15/2057 <sup>4</sup>   | 8,000                     | 7,178          |
| BMO Mortgage Trust, Series 2023-5C1, Class A3, 6.534% 8/15/2056 <sup>4,5</sup>   | 41,374                    | 43,486         |
| BMO Mortgage Trust, Series 2023-5C1, Class AS, 7.118% 8/15/2056 <sup>4,5</sup>   | 25,283                    | 26,693         |
| BMO Mortgage Trust, Series 2023-C6, Class AS, 6.55% 9/15/2056 <sup>4,5</sup>   | 26,680                    | 28,739         |
| BOCA Commercial Mortgage Trust, Series 2022-BOCA, Class A,<br>(1-month USD CME Term SOFR + 1.77%) 7.095% 5/15/2039 <sup>4,5,7</sup>  | 8,311                     | 8,329          |
| BOCA Commercial Mortgage Trust, Series 2022-BOCA, Class B,<br>(1-month USD CME Term SOFR + 2.319%) 7.644% 5/15/2039 <sup>4,5,7</sup> | 5,710                     | 5,738          |
| BPR Trust, Series 2022-OANA, Class A, (1-month USD CME Term SOFR + 1.898%) 7.223% 4/15/2037 <sup>4,5,7</sup>                         | 33,495                    | 33,702         |
| BX Trust, Series 2024-CNYN, Class A, (1-month USD CME Term SOFR + 1.442%) 6.714% 4/15/2029 <sup>4,5,7</sup>                          | 24,997                    | 25,036         |
| BX Trust, Series 2021-SDMF, Class A, (1-month USD CME Term SOFR + 0.703%) 6.029% 9/15/2034 <sup>4,5,7</sup>                          | 41,765                    | 41,323         |
| BX Trust, Series 2021-VOLT, Class A, (1-month USD CME Term SOFR + 0.814%) 6.14% 9/15/2036 <sup>4,5,7</sup>                           | 43,661                    | 43,365         |
| BX Trust, Series 2021-VOLT, Class B, (1-month USD CME Term SOFR + 1.064%) 6.39% 9/15/2036 <sup>4,5,7</sup>                           | 1,123                     | 1,111          |
| BX Trust, Series 2021-ARIA, Class A, (1-month USD CME Term SOFR + 1.014%) 6.339% 10/15/2036 <sup>4,5,7</sup>                         | 73,046                    | 72,376         |
| BX Trust, Series 2021-ARIA, Class B, (1-month USD CME Term SOFR + 1.411%) 6.737% 10/15/2036 <sup>4,5,7</sup>                         | 23,226                    | 22,933         |
| BX Trust, Series 2022-IND, Class A, (1-month USD CME Term SOFR + 1.491%) 6.816% 4/15/2037 <sup>4,5,7</sup>                           | 22,953                    | 23,004         |
| BX Trust, Series 2022-IND, Class D, (1-month USD CME Term SOFR + 2.839%) 8.164% 4/15/2037 <sup>4,5,7</sup>                           | 3,257                     | 3,267          |
| BX Trust, Series 2021-SOAR, Class A, (1-month USD CME Term SOFR + 0.784%) 6.11% 6/15/2038 <sup>4,5,7</sup>                           | 48,192                    | 47,888         |
| BX Trust, Series 2021-ACNT, Class A, (1-month USD CME Term SOFR + 0.964%) 6.29% 11/15/2038 <sup>4,5,7</sup>                          | 44,848                    | 44,437         |
| BX Trust, Series 2022-AHP, Class A, (1-month USD CME Term SOFR + 0.99%) 6.315% 2/15/2039 <sup>4,5,7</sup>                            | 14,501                    | 14,377         |
| BX Trust, Series 2022-PSB, Class A, (1-month USD CME Term SOFR + 2.451%) 7.776% 8/15/2039 <sup>4,5,7</sup>                           | 1,742                     | 1,756          |
| BXSC Commercial Mortgage Trust, Series 2022-WSS, Class D,<br>(1-month USD CME Term SOFR + 3.188%) 8.513% 3/15/2035 <sup>4,5,7</sup>  | 11,185                    | 11,126         |
| CD Commercial Mortgage Trust, Series 2017-CD6, Class A5, 3.456% 11/13/2050 <sup>4</sup>  | 12,890                    | 12,053         |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 5.82% 6/10/2028 <sup>4,5,7</sup>                                     | 55,899                    | 56,919         |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class B, 5.852% 6/10/2028 <sup>4,5,7</sup>                                    | 9,877                     | 9,886          |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class C, 5.852% 6/10/2028 <sup>4,5,7</sup>                                    | 4,900                     | 4,846          |
| Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.36% 7/10/2028 <sup>4,5,7</sup>                                     | 20,000                    | 20,770         |
| Citigroup Commercial Mortgage Trust, Series 2015-GC29, Class AAB, 2.984% 4/10/2048 <sup>4</sup>                                      | 326                       | 323            |
| Citigroup Commercial Mortgage Trust, Series 2016-GC36, Class A5, 3.616% 2/10/2049 <sup>4</sup>                                       | 2,395                     | 2,289          |
| Citigroup Commercial Mortgage Trust, Series 2016-C1, Class AS, 3.514% 5/10/2049 <sup>4</sup>   | 800                       | 756            |
| Commercial Mortgage Trust, Series 2015-PC1, Class A5, 3.902% 7/10/2050 <sup>4</sup>  | 15,135                    | 14,831         |
| CSAIL Commercial Mortgage Trust, Series 2015-C4, Class ASB, 3.617% 11/15/2048 <sup>4</sup>   | 1,600                     | 1,575          |
| CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.044% 4/15/2050 <sup>4,5</sup>  | 1,000                     | 926            |
| DC Commercial Mortgage Trust, Series 2023-DC, Class A, 6.314% 9/10/2040 <sup>4,7</sup>   | 36,773                    | 37,644         |
| DC Commercial Mortgage Trust, Series 2023-DC, Class B, 6.804% 9/10/2040 <sup>4,7</sup>   | 7,074                     | 7,216          |
| DC Commercial Mortgage Trust, Series 2023-DC, Class D, 7.14% 9/10/2040 <sup>4,5,7</sup>  | 12,887                    | 12,707         |
| DC Commercial Mortgage Trust, Series 2023-DC, Class C, 7.14% 9/10/2040 <sup>4,5,7</sup>  | 5,439                     | 5,560          |
| Deutsche Bank Commercial Mortgage Trust, Series 2016-C1, Class AM, 3.539% 5/10/2049 <sup>4</sup>                                     | 550                       | 518            |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Extended Stay America Trust, Series 2021-ESH, Class A,<br>(1-month USD CME Term SOFR + 1.194%) 6.52% 7/15/2038 <sup>4,5,7</sup>             | USD26,366                 | \$26,375       |
| Extended Stay America Trust, Series 2021-ESH, Class B,<br>(1-month USD CME Term SOFR + 1.494%) 6.82% 7/15/2038 <sup>4,5,7</sup>             | 13,162                    | 13,174         |
| Extended Stay America Trust, Series 2021-ESH, Class C,<br>(1-month USD CME Term SOFR + 1.814%) 7.14% 7/15/2038 <sup>4,5,7</sup>             | 10,016                    | 10,016         |
| Extended Stay America Trust, Series 2021-ESH, Class D,<br>(1-month USD CME Term SOFR + 2.364%) 7.69% 7/15/2038 <sup>4,5,7</sup>             | 4,409                     | 4,409          |
| FS Commercial Trust, Series 2023-4SZN, Class A, 7.066% 11/10/2039 <sup>4,7</sup>  | 12,117                    | 12,577         |
| Grace Mortgage Trust, Series 2020-GRCE, Class A, 2.347% 12/10/2040 <sup>4,7</sup>   | 27,847                    | 22,692         |
| Great Wolf Trust, Series 2019-WOLF, Class A, (1-month USD CME Term SOFR + 1.348%) 6.474% 12/15/2036 <sup>4,5,7</sup>                        | 716                       | 716            |
| GS Mortgage Securities Corp. II, Series 2015-GS1, Class AAB, 3.553% 11/10/2048 <sup>4</sup>   | 1,612                     | 1,583          |
| GS Mortgage Securities Trust, Series 2023-SHIP, Class B, 4.936% 9/15/2038 <sup>4,5,7</sup>  | 5,265                     | 5,149          |
| GS Mortgage Securities Trust, Series 2024-70P, Class A, 5.133% 3/10/2041 <sup>4,5,7</sup>   | 9,579                     | 9,508          |
| GS Mortgage Securities Trust, Series 2017-GS7, Class A4, 3.43% 8/10/2050 <sup>4</sup>   | 11,268                    | 10,540         |
| GS Mortgage Securities Trust, Series 2019-GC38, Class A4, 3.968% 2/10/2052 <sup>4</sup>   | 405                       | 380            |
| GS Mortgage Securities Trust, Series 2020-GC47, Class A5, 2.377% 5/12/2053 <sup>4</sup>   | 19,842                    | 16,926         |
| GS Mortgage Securities Trust, Series 2020-GSA2, Class A5, 2.012% 12/12/2053 <sup>4</sup>  | 9,914                     | 7,903          |
| Intown 2022-Stay Mortgage Trust, Series 2022-STAY, Class A,<br>(1-month USD CME Term SOFR + 2.489%) 7.814% 8/15/2039 <sup>4,5</sup>         | 4,325                     | 4,354          |
| JPMBB Commercial Mortgage Securities Trust, Series 2014-C18, Class A5, 4.079% 2/15/2047 <sup>4</sup>  | 1,180                     | 1,177          |
| JPMDB Commercial Mortgage Securities Trust, Series 2017-C5, Class A5, 3.694% 3/15/2050 <sup>4</sup>   | 2,520                     | 2,359          |
| JPMDB Commercial Mortgage Securities Trust, Series 2017-C7, Class A5, 3.409% 10/15/2050 <sup>4</sup>  | 930                       | 867            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 <sup>4,7</sup>                               | 34,220                    | 30,336         |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class C, 3.377% 1/5/2039 <sup>4,7</sup>                               | 8,773                     | 7,448          |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class C, 3.45% 1/5/2039 <sup>4,5,7</sup>                              | 2,318                     | 1,875          |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4, Class A4, 3.648% 12/15/2049 <sup>4,5</sup>                            | 8,015                     | 7,569          |
| LUXE Commercial Mortgage Trust, Series 2021-TRIP, Class B,<br>(1-month USD CME Term SOFR + 1.514%) 6.84% 10/15/2038 <sup>4,5,7</sup>        | 5,303                     | 5,302          |
| Manhattan West Mortgage Trust, Series 2020-1MW, Class A, 2.13% 9/10/2039 <sup>4,7</sup>   | 59,217                    | 52,646         |
| MHC Commercial Mortgage Trust, CMO, Series 2021-MHC, Class A,<br>(1-month USD CME Term SOFR + 0.915%) 6.241% 4/15/2038 <sup>4,5,7</sup>     | 13,529                    | 13,476         |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17, Class A5, 3.741% 8/15/2047 <sup>4</sup>                                | 5,202                     | 5,166          |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27, Class ASB, 3.557% 12/15/2047 <sup>4</sup>                              | 993                       | 980            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class ASB, 3.04% 4/15/2048 <sup>4</sup>                                | 472                       | 468            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A-4, 3.306% 4/15/2048 <sup>4</sup>                               | 1,600                     | 1,560          |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32, Class A-4, 3.72% 12/15/2049 <sup>4</sup>                               | 972                       | 931            |
| Morgan Stanley Capital I Trust, Series 2015-UBS8, Class AS, 4.114% 12/15/2048 <sup>4</sup>  | 2,490                     | 2,354          |
| Multifamily Connecticut Avenue Securities, Series 2023-01, Class M7,<br>(30-day Average USD-SOFR + 4.00%) 9.32% 11/25/2053 <sup>4,5,7</sup> | 16,535                    | 16,903         |
| SLG Office Trust, Series 2021-OVA, Class A, 2.585% 7/15/2041 <sup>4,7</sup>   | 21,946                    | 18,178         |
| SREIT Trust, Series 2021-MFP, Class A, (1-month USD CME Term SOFR + 0.845%) 6.171% 11/15/2038 <sup>4,5,7</sup>                              | 24,843                    | 24,681         |
| StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A,<br>(1-month USD CME Term SOFR + 1.00%) 6.325% 1/15/2039 <sup>4,5,7</sup>  | 54,009                    | 53,714         |
| Wells Fargo Commercial Mortgage Trust, Series 2015-SG1, Class A4, 3.789% 9/15/2048 <sup>4</sup>   | 9,337                     | 9,088          |
| Wells Fargo Commercial Mortgage Trust, Series 2016-C34, Class AS, 3.484% 6/15/2049 <sup>4</sup>   | 455                       | 427            |
| Wells Fargo Commercial Mortgage Trust, Series 2016-C37, Class A5, 3.794% 12/15/2049 <sup>4</sup>  | 10,015                    | 9,629          |
| Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class A5, 3.817% 8/15/2050 <sup>4</sup>  | 2,598                     | 2,581          |
| Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4, 3.146% 12/15/2052 <sup>4</sup>  | 4,008                     | 3,611          |
| Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A4, 3.631% 1/15/2060 <sup>4</sup>   | 795                       | 759            |
| WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A,<br>(1-month USD CME Term SOFR + 2.789%) 8.114% 11/15/2027 <sup>4,5,7</sup>       | 65,442                    | 65,827         |
| WSTN Trust, Series 2023-MAUI, Class B, 7.018% 7/5/2037 <sup>4,5,7</sup>   | 8,656                     | 8,654          |



## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| WSTN Trust, Series 2023-MAUI, Class C, 7.69% 7/5/2037 <sup>4,5,7</sup>  | USD3,712                  | \$ 3,661         |
| WSTN Trust, Series 2023-MAUI, Class D, 8.455% 7/5/2037 <sup>4,5,7</sup> | 5,353                     | 5,320            |
|   |                           | <u>1,395,645</u> |

## Collateralized mortgage-backed obligations (privately originated) 0.49%

|   |        |        |
|---|--------|--------|
| Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>4,5,7</sup>   | 5,039  | 4,377  |
| Arroyo Mortgage Trust, Series 2020-1, Class A1A, 1.662% 3/25/2055 <sup>4,7</sup>  | 532    | 494    |
| Arroyo Mortgage Trust, Series 2022-1, Class A1A, 2.495% 12/25/2056 (3.495% on 2/25/2026) <sup>4,7,8</sup>                               | 15,319 | 14,260 |
| BINOM Securitization Trust, Series 2022-RPL1, Class A1, 3.00% 2/25/2061 <sup>4,5,7</sup>  | 7,867  | 7,150  |
| BRAVO Residential Funding Trust, Series 2020-RPL2, Class A1, 2.00% 5/25/2059 <sup>4,5,7</sup>   | 3,049  | 2,777  |
| BRAVO Residential Funding Trust, Series 2020-RPL1, Class A1, 2.50% 5/26/2059 <sup>4,5,7</sup>   | 3,389  | 3,246  |
| BRAVO Residential Funding Trust, Series 2022-RPL1, Class A1, 2.75% 9/25/2061 <sup>4,7</sup>   | 11,023 | 9,948  |
| BRAVO Residential Funding Trust, Series 2022-R1, Class A, 3.125% 1/29/2070 (6.125% on 1/29/2025) <sup>4,7,8</sup>                       | 24,346 | 22,908 |
| Cascade Funding Mortgage Trust, Series 2021-HB7, Class A, 1.151% 10/27/2031 <sup>4,5,7</sup>  | 2,346  | 2,289  |
| Cascade Funding Mortgage Trust, Series 2021-HB7, Class M1, 2.125% 10/27/2031 <sup>4,5,7</sup>   | 6,481  | 6,202  |
| Cascade Funding Mortgage Trust, Series 2023-HB12, Class A, 4.25% 4/25/2033 <sup>4,5,7</sup>   | 2,004  | 1,964  |
| Cascade Funding Mortgage Trust, Series 2018-RM2, Class A, 4.00% 10/25/2068 <sup>4,5,7</sup>   | 4,240  | 4,195  |
| CHL Mortgage Pass-Through Trust, Series 2003-56, Class 6A1, 6.306% 12/25/2033 <sup>4,5</sup>  | 238    | 218    |
| CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>4,5,7</sup>  | 26,370 | 24,489 |
| Citigroup Mortgage Loan Trust, Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 <sup>4,5,7</sup>   | 746    | 675    |
| COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 <sup>4,5,7</sup>   | 12,899 | 11,080 |
| Connecticut Avenue Securities Trust, Series 2021-R01, Class 1M1,<br>(30-day Average USD-SOFR + 0.75%) 6.07% 10/25/2041 <sup>4,5,7</sup> | 31     | 31     |
| Connecticut Avenue Securities Trust, Series 2023-R01, Class 1M1,<br>(30-day Average USD-SOFR + 2.40%) 7.72% 12/25/2042 <sup>4,5,7</sup> | 37,996 | 39,042 |
| Connecticut Avenue Securities Trust, Series 2023-R02, Class 1M1,<br>(30-day Average USD-SOFR + 2.30%) 7.62% 1/25/2043 <sup>4,5,7</sup>  | 22,140 | 22,680 |
| Connecticut Avenue Securities Trust, Series 2023-R04, Class 1M2,<br>(30-day Average USD-SOFR + 3.55%) 8.87% 5/25/2043 <sup>4,5,7</sup>  | 75,090 | 80,108 |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1,<br>(30-day Average USD-SOFR + 1.90%) 7.22% 6/25/2043 <sup>4,5,7</sup>  | 15,452 | 15,642 |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M2,<br>(30-day Average USD-SOFR + 3.10%) 8.42% 6/25/2043 <sup>4,5,7</sup>  | 46,402 | 48,816 |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M1,<br>(30-day Average USD-SOFR + 1.70%) 7.02% 7/25/2043 <sup>4,5,7</sup>  | 17,398 | 17,560 |
| Connecticut Avenue Securities Trust, Series 2023-R06, Class 1M2,<br>(30-day Average USD-SOFR + 2.70%) 8.02% 7/25/2043 <sup>4,5,7</sup>  | 34,732 | 36,010 |
| Connecticut Avenue Securities Trust, Series 2023-R08, Class 1M1,<br>(30-day Average USD-SOFR + 1.50%) 6.82% 10/25/2043 <sup>4,5,7</sup> | 6,562  | 6,594  |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M1,<br>(30-day Average USD-SOFR + 1.05%) 6.37% 1/25/2044 <sup>4,5,7</sup>  | 6,342  | 6,347  |
| Connecticut Avenue Securities Trust, Series 2024-R01, Class 1M2,<br>(30-day Average USD-SOFR + 1.80%) 7.12% 1/25/2044 <sup>4,5,7</sup>  | 3,104  | 3,125  |
| Connecticut Avenue Securities Trust, Series 2024-R02, Class 1M1,<br>(30-day Average USD-SOFR + 1.10%) 6.42% 2/25/2044 <sup>4,5,7</sup>  | 4,836  | 4,841  |
| Connecticut Avenue Securities Trust, Series 2024-R02, Class 1M2,<br>(30-day Average USD-SOFR + 1.80%) 7.12% 2/25/2044 <sup>4,5,7</sup>  | 6,661  | 6,699  |
| Credit Suisse Mortgage Trust, Series 2020-NET, Class A, 2.257% 8/15/2037 <sup>4,7</sup>   | 16,903 | 15,723 |
| CS First Boston Mortgage Securities Corp., Series 2002-30, Class IA1, 7.50% 11/25/2032 <sup>4</sup>                                     | 64     | 64     |
| CS First Boston Mortgage Securities Corp., Series 2002-34, Class IA1, 7.50% 12/25/2032 <sup>4</sup>                                     | 197    | 204    |
| CS First Boston Mortgage Securities Corp., Series 2004-5, Class IVA1, 6.00% 9/25/2034 <sup>4</sup>                                      | 668    | 645    |
| FARM Mortgage Trust, Series 2024-1, Class A1, 4.721% 10/1/2053 <sup>4,5,7</sup>   | 6,942  | 6,774  |
| Finance of America Structured Securities Trust, Series 2019-JR1, Class A, 2.00% 3/25/2069 <sup>4,7</sup>                                | 13,274 | 14,312 |
| Finance of America Structured Securities Trust, Series 2019-JR2, Class A1, 2.00% 6/25/2069 <sup>4,7</sup>                               | 57,237 | 61,761 |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Collateralized mortgage-backed obligations (privately originated) (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Finance of America Structured Securities Trust, Series 2019-JR3, Class A, 2.00% 9/25/2069 <sup>4,7</sup>   | USD1,839                  | \$ 1,963       |
| Finance of America Structured Securities Trust, Series 2019-JR4, Class A, 2.00% 11/25/2069 <sup>4,7</sup>  | 2,085                     | 2,090          |
| Flagstar Mortgage Trust, Series 2021-5INV, Class A2, 2.50% 7/25/2051 <sup>4,5,7</sup>  | 16,856                    | 13,586         |
| Flagstar Mortgage Trust, Series 2021-6INV, Class A4, 2.50% 8/25/2051 <sup>4,5,7</sup>  | 15,825                    | 12,755         |
| Flagstar Mortgage Trust, Series 2021-8INV, Class A3, 2.50% 9/25/2051 <sup>4,5,7</sup>  | 16,332                    | 13,163         |
| Flagstar Mortgage Trust, Series 2021-10INV, Class A3, 2.50% 10/25/2051 <sup>4,5,7</sup>  | 14,473                    | 11,701         |
| Flagstar Mortgage Trust, Series 2021-11INV, Class A4, 2.50% 11/25/2051 <sup>4,5,7</sup>  | 18,078                    | 14,571         |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M3,<br>(30-day Average USD-SOFR + 3.414%) 8.735% 10/25/2027 <sup>4,5</sup> | 1,181                     | 1,192          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA2, Class M1A,<br>(30-day Average USD-SOFR + 1.30%) 6.62% 2/25/2042 <sup>4,5,7</sup> | 6,177                     | 6,193          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA3, Class M1A,<br>(30-day Average USD-SOFR + 2.00%) 7.32% 4/25/2042 <sup>4,5,7</sup> | 6,156                     | 6,238          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA3, Class M1B,<br>(30-day Average USD-SOFR + 2.90%) 8.22% 4/25/2042 <sup>4,5,7</sup> | 4,587                     | 4,749          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA4, Class M1B,<br>(30-day Average USD-SOFR + 3.35%) 8.67% 5/25/2042 <sup>4,5,7</sup> | 13,523                    | 14,150         |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA5, Class M1B,<br>(30-day Average USD-SOFR + 4.50%) 9.82% 6/25/2042 <sup>4,5,7</sup> | 7,690                     | 8,328          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A,<br>(30-day Average USD-SOFR + 2.15%) 7.47% 9/25/2042 <sup>4,5,7</sup> | 3,522                     | 3,567          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2024-DNA1, Class A1,<br>(30-day Average USD-SOFR + 1.35%) 6.67% 2/25/2044 <sup>4,5,7</sup>  | 6,836                     | 6,863          |
| GCAT Trust, Series 2021-NQM6, Class A1, 1.855% 8/25/2066 <sup>4,5,7</sup>  | 31,025                    | 27,393         |
| GS Mortgage-Backed Securities Trust, Series 2024-RPL2, Class A1, 3.75% 7/25/2061 (4.75% on 2/1/2028) <sup>4,7,8</sup>                                    | 13,799                    | 13,070         |
| Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 <sup>4,7</sup>   | 14,846                    | 13,484         |
| Hundred Acre Wood Trust, Series 2021-INV1, Class A3, 2.50% 7/25/2051 <sup>4,5,7</sup>  | 3,591                     | 2,894          |
| Imperial Fund Mortgage Trust, Series 2022-NQM7, Class A1, 7.369% 11/25/2067 (8.369% on 11/1/2026) <sup>4,7,8</sup>                                       | 5,525                     | 5,607          |
| Imperial Fund Mortgage Trust, Series 2023-NQM1, Class A1, 5.941% 2/25/2068 (6.941% on 1/1/2027) <sup>4,7,8</sup>   | 8,881                     | 8,808          |
| Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 1.75% 4/25/2061 <sup>4,5,7</sup>   | 5,736                     | 5,575          |
| Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 2.25% 7/25/2067 (5.25% on 11/25/2024) <sup>4,7,8</sup>   | 11,309                    | 10,948         |
| Mello Warehouse Securitization Trust, Series 2021-3, Class A,<br>(3-month USD CME Term SOFR + 0.965%) 6.294% 11/25/2055 <sup>4,5,7</sup>                 | 32,320                    | 32,293         |
| Mill City Mortgage Trust, Series 15-1, Class M2, 3.817% 6/25/2056 <sup>4,5,7</sup>   | 104                       | 104            |
| Mill City Mortgage Trust, Series 2019-1, Class A1, 3.25% 10/25/2069 <sup>4,5,7</sup>   | 4,376                     | 4,203          |
| New Residential Mortgage Loan Trust, Series 2019-2A, Class A1, 4.25% 12/25/2057 <sup>4,5,7</sup>   | 577                       | 555            |
| New York Mortgage Trust, Series 2024-CP1, Class A1, 3.75% 2/25/2068 <sup>4,5,7</sup>   | 2,796                     | 2,572          |
| Onslow Bay Financial Mortgage Loan Trust, Series 2024-HYB1, Class A1, 3.529% 3/25/2053 <sup>4,5,7</sup>  | 8,287                     | 7,991          |
| Onslow Bay Financial Mortgage Loan Trust, Series 2023-NQM4, Class A1,<br>6.113% 3/25/2063 (7.113% on 5/1/2027) <sup>4,7,8</sup>                          | 6,155                     | 6,159          |
| Onslow Bay Financial, LLC, Series 2024-NQM5, Class A1, 5.988% 3/25/2028 (6.988% on 3/1/2028) <sup>4,7,8</sup>  | 10,844                    | 10,924         |
| Onslow Bay Financial, LLC, Series 2024-HYB2, Class A1, 3.521% 4/25/2053 <sup>4,5,7</sup>   | 11,717                    | 11,312         |
| Onslow Bay Financial, LLC, Series 2024-NQM4, Class A1, 6.067% 1/25/2064 (7.067% on 2/1/2028) <sup>4,7,8</sup>  | 17,362                    | 17,387         |
| PRKCM Trust, Series 2021-AFC2, Class A1, 2.071% 11/25/2056 <sup>4,5,7</sup>  | 35,627                    | 30,339         |
| Progress Residential Trust, Series 2021-SFR2, Class A, 1.546% 4/19/2038 <sup>4,7</sup>   | 23,935                    | 22,151         |
| Progress Residential Trust, Series 2021-SFR6, Class A, 1.524% 7/17/2038 <sup>4,7</sup>   | 18,862                    | 17,293         |
| Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 <sup>4,7</sup>  | 7,640                     | 7,196          |
| Progress Residential Trust, Series 2024-SFR1, Class A, 3.35% 2/17/2041 <sup>4,7</sup>  | 17,355                    | 16,002         |
| Progress Residential Trust, Series 2024-SFR2, Class A, 3.30% 4/17/2041 <sup>4,7</sup>  | 14,571                    | 13,329         |
| Progress Residential Trust, Series 2024-SFR2, Class D, 3.40% 4/17/2041 <sup>4,5,7</sup>  | 5,757                     | 5,071          |
| Progress Residential Trust, Series 2024-SFR2, Class B, 3.40% 4/17/2041 <sup>4,5,7</sup>  | 3,551                     | 3,206          |
| Towd Point Mortgage Trust, Series 2015-3, Class M2, 4.00% 3/25/2054 <sup>4,5,7</sup>   | 4,731                     | 4,656          |
| Towd Point Mortgage Trust, Series 2015-4, Class M2, 3.75% 4/25/2055 <sup>4,5,7</sup>   | 3,277                     | 3,236          |
| Towd Point Mortgage Trust, Series 2016-4, Class M2, 3.75% 7/25/2056 <sup>4,5,7</sup>   | 8,460                     | 8,079          |

## Bonds, notes &amp; other debt instruments (continued)

## Mortgage-backed obligations (continued)

## Collateralized mortgage-backed obligations (privately originated) (continued)

|   | Principal amount<br>(000) | Value<br>(000)    |
|---|---------------------------|-------------------|
| Towd Point Mortgage Trust, Series 2017-2, Class M1, 3.75% 4/25/2057 <sup>4,5,7</sup>                        | USD9,394                  | \$ 9,020          |
| Towd Point Mortgage Trust, Series 2018-3, Class A1, 3.75% 5/25/2058 <sup>4,5,7</sup>                        | 2,118                     | 2,041             |
| Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 <sup>4,7</sup>                         | 503                       | 444               |
| Towd Point Mortgage Trust, Series 2023-1, Class A1, 3.75% 1/25/2063 <sup>4,7</sup>                          | 17,784                    | 16,807            |
| Tricon Residential Trust, Series 2024-SFR1, Class A, 4.65% 4/17/2029 <sup>4,7</sup>                         | 5,757                     | 5,608             |
| Tricon Residential Trust, Series 2024-SFR1, Class B, 4.75% 4/17/2029 <sup>4,7</sup>                         | 1,893                     | 1,820             |
| Tricon Residential Trust, Series 2021-SFR1, Class A, 1.943% 7/17/2038 <sup>4,7</sup>                        | 2,170                     | 2,012             |
| Tricon Residential Trust, Series 2023-SFR1, Class B, 5.10% 7/17/2040 <sup>4,7</sup>                         | 7,964                     | 7,840             |
| Tricon Residential Trust, Series 2023-SFR1, Class C, 5.10% 7/17/2040 <sup>4,7</sup>                         | 1,718                     | 1,673             |
| Tricon Residential Trust, Series 2023-SFR2, Class A, 5.00% 12/17/2040 <sup>4,7</sup>                        | 7,800                     | 7,697             |
| Verus Securitization Trust, Series 2023-1, Class A1, 5.85% 12/25/2067 (6.85% on 1/1/2027) <sup>4,7,8</sup>  | 9,348                     | 9,302             |
| Verus Securitization Trust, Series 2023-3, Class A1, 5.93% 3/25/2068 (6.93% on 4/1/2027) <sup>4,7,8</sup>   | 2,659                     | 2,651             |
| Verus Securitization Trust, Series 2023-5, Class A5, 6.476% 6/25/2068 (7.476% on 6/1/2027) <sup>4,7,8</sup> | 26,797                    | 26,917            |
| Verus Securitization Trust, Series 2024-2, Class A1, 6.095% 2/25/2069 (7.095% on 2/1/2028) <sup>4,7,8</sup> | 59,739                    | 59,790            |
|   |                           | 1,089,818         |
| <b>Total mortgage-backed obligations</b>  |                           | <b>26,403,432</b> |

## Corporate bonds, notes &amp; loans 7.20%

## Financials 3.47%

|  |        |        |
|--|--------|--------|
| AerCap Ireland Capital DAC 1.65% 10/29/2024  | 27,556 | 26,889 |
| AerCap Ireland Capital DAC 6.50% 7/15/2025   | 7,190  | 7,262  |
| AerCap Ireland Capital DAC 1.75% 1/30/2026   | 10,369 | 9,687  |
| AerCap Ireland Capital DAC 2.45% 10/29/2026  | 37,267 | 34,621 |
| AerCap Ireland Capital DAC 6.45% 4/15/2027 <sup>7</sup>  | 34,647 | 35,587 |
| AIB Group PLC 7.583% 10/14/2026 (USD-SOFR + 3.456% on 10/14/2025) <sup>7,8</sup>   | 41,000 | 42,086 |
| AIB Group PLC 6.608% 9/13/2029 (USD-SOFR + 2.33% on 9/13/2028) <sup>7,8</sup>  | 23,775 | 24,796 |
| Ally Financial, Inc. 8.00% 11/1/2031   | 3,187  | 3,538  |
| Ally Financial, Inc. 8.00% 11/1/2031   | 2,250  | 2,509  |
| American Express Co. 2.25% 3/4/2025  | 20,000 | 19,444 |
| American Express Co. 6.338% 10/30/2026 (USD-SOFR + 1.33% on 10/30/2025) <sup>8</sup>   | 18,805 | 19,059 |
| American Express Co. 2.55% 3/4/2027  | 13,925 | 13,009 |
| American Express Co. 5.85% 11/5/2027   | 3,900  | 4,017  |
| American Express Co. 6.489% 10/30/2031 (USD-SOFR + 1.94% on 10/30/2030) <sup>8</sup>   | 10,421 | 11,171 |
| American Express Co. 4.42% 8/3/2033 (USD-SOFR + 1.76% on 8/3/2032) <sup>8</sup>  | 15,687 | 14,959 |
| American International Group, Inc. 5.125% 3/27/2033  | 14,135 | 14,066 |
| American International Group, Inc. 4.375% 6/30/2050  | 3,180  | 2,762  |
| Aon North America, Inc. 5.15% 3/1/2029   | 15,000 | 15,093 |
| Arthur J. Gallagher & Co. 3.50% 5/20/2051  | 280    | 199    |
| Australia and New Zealand Banking Group, Ltd. 6.742% 12/8/2032 <sup>7</sup>  | 4,676  | 5,027  |
| Banco Santander, SA 2.746% 5/28/2025   | 9,400  | 9,089  |
| Banco Santander, SA 5.147% 8/18/2025   | 9,200  | 9,139  |
| Banco Santander, SA 1.722% 9/14/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.90% on 9/14/2026) <sup>8</sup>           | 20,600 | 18,798 |
| Bangkok Bank Public Co., Ltd. 3.733% 9/25/2034<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 1.90% on 9/25/2029) <sup>8</sup> | 15,845 | 14,142 |
| Bank of America Corp. 1.197% 10/24/2026 (USD-SOFR + 1.01% on 10/24/2025) <sup>8</sup>  | 2,713  | 2,540  |
| Bank of America Corp. 5.08% 1/20/2027 (USD-SOFR + 1.29% on 1/20/2026) <sup>8</sup>   | 36,573 | 36,401 |
| Bank of America Corp. 4.376% 4/27/2028 (USD-SOFR + 1.58% on 4/27/2027) <sup>8</sup>  | 21,004 | 20,512 |
| Bank of America Corp. 4.948% 7/22/2028 (USD-SOFR + 2.04% on 7/22/2027) <sup>8</sup>  | 63,946 | 63,482 |
| Bank of America Corp. 3.419% 12/20/2028 (3-month USD CME Term SOFR + 1.302% on 12/20/2027) <sup>8</sup>                                    | 38,555 | 36,180 |
| Bank of America Corp. 5.202% 4/25/2029 (USD-SOFR + 1.63% on 4/25/2028) <sup>8</sup>  | 57,605 | 57,677 |
| Bank of America Corp. 2.087% 6/14/2029 (USD-SOFR + 1.06% on 6/14/2028) <sup>8</sup>  | 61,898 | 54,716 |
| Bank of America Corp. 5.819% 9/15/2029 (USD-SOFR + 1.57% on 9/15/2028) <sup>8</sup>  | 65,552 | 67,237 |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Bank of America Corp. 2.592% 4/29/2031 (USD-SOFR + 2.15% on 4/29/2030) <sup>8</sup>  | USD29,286                 | \$25,259       |
| Bank of America Corp. 1.898% 7/23/2031 (USD-SOFR + 1.53% on 7/23/2030) <sup>8</sup>  | 5,245                     | 4,307          |
| Bank of America Corp. 1.922% 10/24/2031 (USD-SOFR + 1.37% on 10/24/2030) <sup>8</sup>  | 42,322                    | 34,497         |
| Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>8</sup>  | 54,772                    | 44,835         |
| Bank of America Corp. 5.288% 4/25/2034 (USD-SOFR + 1.91% on 4/25/2033) <sup>8</sup>  | 60,862                    | 60,702         |
| Bank of America Corp. 5.872% 9/15/2034 (USD-SOFR + 1.84% on 9/15/2033) <sup>8</sup>  | 23,425                    | 24,306         |
| Bank of America Corp. 5.468% 1/23/2035 (3-month USD CME Term SOFR + 1.65% on 1/23/2034) <sup>8</sup>                                     | 41,419                    | 41,705         |
| Bank of Ireland Group PLC 6.253% 9/16/2026<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 9/16/2025) <sup>7,8</sup> | 5,000                     | 5,033          |
| Bank of Montreal 5.203% 2/1/2028   | 5,000                     | 5,039          |
| Bank of New York Mellon Corp. 4.947% 4/26/2027 (USD-SOFR + 1.026% on 4/26/2026) <sup>8</sup>   | 15,000                    | 14,935         |
| Bank of New York Mellon Corp. 5.802% 10/25/2028 (USD-SOFR + 1.802% on 10/25/2027) <sup>8</sup>   | 18,829                    | 19,343         |
| Bank of New York Mellon Corp. 4.534% 2/1/2029 (USD-SOFR + 1.169% on 2/1/2028) <sup>8</sup>   | 21,000                    | 20,698         |
| Bank of New York Mellon Corp. 4.975% 3/14/2030 (USD-SOFR + 1.085% on 3/14/2029) <sup>8</sup>   | 32,618                    | 32,659         |
| Bank of New York Mellon Corp. 4.705% 2/1/2034 (USD-SOFR + 1.512% on 2/1/2033) <sup>8</sup>   | 26,526                    | 25,612         |
| Bank of Nova Scotia (The) 5.25% 6/12/2028  | 20,000                    | 20,185         |
| Banque Federative du Credit Mutuel 5.088% 1/23/2027 <sup>7</sup>   | 20,000                    | 19,985         |
| Barclays PLC 5.829% 5/9/2027 (USD-SOFR + 2.21% on 5/9/2026) <sup>8</sup>   | 25,000                    | 25,061         |
| Barclays PLC 6.49% 9/13/2029 (USD-SOFR + 2.22% on 9/13/2028) <sup>8</sup>  | 10,000                    | 10,400         |
| Blackstone Holdings Finance Co., LLC 5.90% 11/3/2027 <sup>7</sup>  | 7,000                     | 7,185          |
| BNP Paribas SA 4.375% 9/28/2025 <sup>7</sup>   | 5,700                     | 5,599          |
| BNP Paribas SA 4.375% 5/12/2026 <sup>7</sup>   | 6,350                     | 6,182          |
| BNP Paribas SA 2.591% 1/20/2028 (USD-SOFR + 1.228% on 1/20/2027) <sup>7,8</sup>  | 58,977                    | 54,631         |
| BNP Paribas SA 2.159% 9/15/2029 (USD-SOFR + 1.218% on 9/15/2028) <sup>7,8</sup>  | 32,660                    | 28,549         |
| BNP Paribas SA 5.497% 5/20/2030 (USD-SOFR + 1.59% on 5/20/2029) <sup>7,8</sup>   | 75,256                    | 75,450         |
| BNP Paribas SA 2.871% 4/19/2032 (USD-SOFR + 1.387% on 4/19/2031) <sup>7,8</sup>  | 7,807                     | 6,622          |
| BNP Paribas SA 5.738% 2/20/2035 (USD-SOFR + 1.88% on 2/20/2034) <sup>7,8</sup>   | 6,772                     | 6,822          |
| BPCE SA 4.625% 7/11/2024 <sup>7</sup>  | 33,950                    | 33,769         |
| BPCE SA 5.15% 7/21/2024 <sup>7</sup>   | 39,440                    | 39,278         |
| BPCE SA 1.625% 1/14/2025 <sup>7</sup>  | 17,828                    | 17,298         |
| BPCE SA 1.00% 1/20/2026 <sup>7</sup>   | 25,000                    | 23,184         |
| BPCE SA 1.652% 10/6/2026 (USD-SOFR + 1.52% on 10/6/2025) <sup>7,8</sup>  | 12,975                    | 12,187         |
| BPCE SA 5.975% 1/18/2027 (USD-SOFR + 2.10% on 1/18/2026) <sup>7,8</sup>  | 42,500                    | 42,631         |
| BPCE SA 6.714% 10/19/2029 (USD-SOFR + 2.27% on 10/19/2028) <sup>7,8</sup>  | 15,000                    | 15,701         |
| BPCE SA 2.277% 1/20/2032 (USD-SOFR + 1.312% on 1/20/2031) <sup>7,8</sup>   | 661                       | 536            |
| BPCE SA 5.748% 7/19/2033 (USD-SOFR + 2.865% on 7/19/2032) <sup>7,8</sup>   | 1,750                     | 1,755          |
| CaixaBank, SA 6.684% 9/13/2027 (USD-SOFR + 2.08% on 9/13/2026) <sup>7,8</sup>  | 35,000                    | 35,776         |
| CaixaBank, SA 6.208% 1/18/2029 (USD-SOFR + 2.70% on 1/18/2028) <sup>7,8</sup>  | 11,250                    | 11,486         |
| CaixaBank, SA 5.673% 3/15/2030 (USD-SOFR + 1.78% on 3/15/2029) <sup>7,8</sup>  | 42,900                    | 42,900         |
| CaixaBank, SA 6.84% 9/13/2034 (USD-SOFR + 2.77% on 9/13/2033) <sup>7,8</sup>   | 600                       | 642            |
| CaixaBank, SA 6.037% 6/15/2035 (USD-SOFR + 2.26% on 9/15/2034) <sup>7,8</sup>  | 8,050                     | 8,125          |
| Canadian Imperial Bank of Commerce 5.144% 4/28/2025  | 10,000                    | 9,970          |
| Canadian Imperial Bank of Commerce 5.986% 10/3/2028  | 15,000                    | 15,567         |
| Capital One Financial Corp. 4.985% 7/24/2026 (USD-SOFR + 2.16% on 7/24/2025) <sup>8</sup>  | 22,000                    | 21,865         |
| Capital One Financial Corp. 4.927% 5/10/2028 (USD-SOFR + 2.057% on 5/10/2027) <sup>8</sup>   | 21,500                    | 21,230         |
| Capital One Financial Corp. 5.70% 2/1/2030 (USD-SOFR + 1.905% on 2/1/2029) <sup>8</sup>  | 6,835                     | 6,895          |
| Capital One Financial Corp. 6.377% 6/8/2034 (USD-SOFR + 2.86% on 6/8/2033) <sup>8</sup>  | 2,086                     | 2,168          |
| Capital One Financial Corp. 6.051% 2/1/2035 (USD-SOFR + 2.26% on 2/1/2034) <sup>8</sup>  | 40,745                    | 41,507         |
| Charles Schwab Corp. (The) 3.45% 2/13/2026   | 1,616                     | 1,567          |
| Charles Schwab Corp. (The) 2.45% 3/3/2027  | 1,420                     | 1,324          |
| Charles Schwab Corp. (The) 5.643% 5/19/2029 (USD-SOFR + 2.21% on 5/19/2028) <sup>8</sup>   | 12,000                    | 12,187         |
| Charles Schwab Corp. (The) 6.196% 11/17/2029 (USD-SOFR + 1.878% on 11/17/2028) <sup>8</sup>  | 20,000                    | 20,797         |
| Charles Schwab Corp. (The) 6.136% 8/24/2034 (USD-SOFR + 2.01% on 8/24/2033) <sup>8</sup>   | 15,000                    | 15,658         |
| China Ping An Insurance Overseas (Holdings), Ltd. 2.85% 8/12/2031  | 10,606                    | 8,809          |



## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Chubb INA Holdings, Inc. 5.00% 3/15/2034  | USD17,193                 | \$ 17,262      |
| Citigroup, Inc. 2.014% 1/25/2026 (USD-SOFR + 0.694% on 1/25/2025) <sup>8</sup>  | 813                       | 788            |
| Citigroup, Inc. 5.61% 9/29/2026 (USD-SOFR + 1.546% on 12/29/2025) <sup>8</sup>  | 48,294                    | 48,383         |
| Citigroup, Inc. 1.462% 6/9/2027 (USD-SOFR + 0.67% on 6/9/2026) <sup>8</sup>   | 19,351                    | 17,779         |
| Citigroup, Inc. 3.887% 1/10/2028 (3-month USD CME Term SOFR + 1.825% on 1/10/2027) <sup>8</sup>                               | 10,649                    | 10,272         |
| Citigroup, Inc. 3.07% 2/24/2028 (USD-SOFR + 1.28% on 2/24/2027) <sup>8</sup>  | 25,043                    | 23,562         |
| Citigroup, Inc. 4.075% 4/23/2029 (3-month USD CME Term SOFR + 1.454% on 4/23/2028) <sup>8</sup>                               | 30,000                    | 28,730         |
| Citigroup, Inc. 5.174% 2/13/2030 (USD-SOFR + 1.364% on 2/13/2029) <sup>8</sup>  | 68,127                    | 67,829         |
| Citigroup, Inc. 3.98% 3/20/2030 (3-month USD CME Term SOFR + 1.597% on 3/20/2029) <sup>8</sup>                                | 11,636                    | 10,967         |
| Citigroup, Inc. 2.976% 11/5/2030 (USD-SOFR + 1.422% on 11/5/2029) <sup>8</sup>  | 34,974                    | 31,075         |
| Citigroup, Inc. 2.666% 1/29/2031 (USD-SOFR + 1.146% on 1/29/2030) <sup>8</sup>  | 19,160                    | 16,611         |
| Citigroup, Inc. 2.572% 6/3/2031 (USD-SOFR + 2.107% on 6/3/2030) <sup>8</sup>  | 89,736                    | 76,705         |
| Citigroup, Inc. 2.52% 11/3/2032 (USD-SOFR + 1.177% on 11/3/2031) <sup>8</sup>   | 4,382                     | 3,595          |
| Citigroup, Inc. 4.91% 5/24/2033 (USD-SOFR + 2.086% on 5/24/2032) <sup>8</sup>   | 26,646                    | 25,699         |
| Citigroup, Inc. 6.27% 11/17/2033 (USD-SOFR + 2.338% on 11/17/2032) <sup>8</sup>   | 25,845                    | 27,307         |
| Citigroup, Inc. 6.174% 5/25/2034 (USD-SOFR + 2.661% on 5/25/2033) <sup>8</sup>  | 6,900                     | 7,010          |
| Citizens Financial Group, Inc. 5.841% 1/23/2030 (USD-SOFR + 2.01% on 1/23/2029) <sup>8</sup>                                  | 31,628                    | 31,598         |
| CME Group, Inc. 3.75% 6/15/2028   | 2,230                     | 2,164          |
| Corebridge Financial, Inc. 3.50% 4/4/2025   | 7,305                     | 7,153          |
| Corebridge Financial, Inc. 3.65% 4/5/2027   | 43,861                    | 41,897         |
| Corebridge Financial, Inc. 3.85% 4/5/2029   | 10,219                    | 9,559          |
| Corebridge Financial, Inc. 3.90% 4/5/2032   | 1,707                     | 1,537          |
| Corebridge Financial, Inc. 4.35% 4/5/2042   | 1,622                     | 1,370          |
| Corebridge Financial, Inc. 4.40% 4/5/2052   | 2,907                     | 2,373          |
| Corebridge Global Funding 5.75% 7/2/2026 <sup>7</sup>   | 49,150                    | 49,227         |
| Crédit Agricole SA 4.375% 3/17/2025 <sup>7</sup>  | 5,460                     | 5,378          |
| Crédit Agricole SA 1.907% 6/16/2026 (USD-SOFR + 1.676% on 6/16/2025) <sup>7,8</sup>   | 17,106                    | 16,359         |
| Crédit Agricole SA 1.247% 1/26/2027 (USD-SOFR + 0.892% on 1/26/2026) <sup>7,8</sup>   | 13,656                    | 12,660         |
| Credit Suisse AG 3.625% 9/9/2024  | 7,250                     | 7,183          |
| Credit Suisse AG 7.95% 1/9/2025   | 41,500                    | 42,197         |
| Credit Suisse AG 7.50% 2/15/2028  | 20,000                    | 21,575         |
| Danske Bank AS 6.466% 1/9/2026<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 1/9/2025) <sup>7,8</sup>   | 7,000                     | 7,027          |
| Danske Bank AS 6.259% 9/22/2026<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.18% on 9/22/2025) <sup>7,8</sup> | 30,000                    | 30,300         |
| Danske Bank AS 1.549% 9/10/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.73% on 9/10/2026) <sup>7,8</sup> | 37,800                    | 34,481         |
| Danske Bank AS 4.298% 4/1/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 4/1/2027) <sup>7,8</sup>   | 14,225                    | 13,732         |
| Deutsche Bank AG 0.898% 5/28/2024   | 19,230                    | 19,089         |
| Deutsche Bank AG 3.70% 5/30/2024  | 36,145                    | 35,999         |
| Deutsche Bank AG 3.70% 5/30/2024  | 28,800                    | 28,683         |
| Deutsche Bank AG 3.961% 11/26/2025 (USD-SOFR + 2.581% on 11/26/2024) <sup>8</sup>   | 16,750                    | 16,524         |
| Deutsche Bank AG 4.10% 1/13/2026  | 21,547                    | 21,045         |
| Deutsche Bank AG 4.10% 1/13/2026  | 5,139                     | 5,016          |
| Deutsche Bank AG 2.129% 11/24/2026 (USD-SOFR + 1.87% on 11/24/2025) <sup>8</sup>  | 46,606                    | 43,969         |
| Deutsche Bank AG 2.311% 11/16/2027 (USD-SOFR + 1.219% on 11/16/2026) <sup>8</sup>   | 84,743                    | 77,504         |
| Deutsche Bank AG 2.552% 1/7/2028 (USD-SOFR + 1.318% on 1/7/2027) <sup>8</sup>   | 129,217                   | 118,681        |
| Deutsche Bank AG 5.706% 2/8/2028 (USD-SOFR + 1.594% on 2/8/2027) <sup>8</sup>   | 58,950                    | 58,884         |
| Deutsche Bank AG 6.72% 1/18/2029 (USD-SOFR + 3.18% on 1/18/2028) <sup>8</sup>   | 74,789                    | 77,390         |
| Deutsche Bank AG 6.819% 11/20/2029 (USD-SOFR + 2.51% on 11/20/2028) <sup>8</sup>  | 58,151                    | 60,824         |
| Deutsche Bank AG 3.547% 9/18/2031 (USD-SOFR + 3.043% on 9/18/2030) <sup>8</sup>   | 10,573                    | 9,317          |
| Discover Financial Services 6.70% 11/29/2032  | 2,747                     | 2,906          |
| DNB Bank ASA 5.896% 10/9/2026 (USD-SOFR + 1.95% on 10/9/2025) <sup>7,8</sup>  | 41,250                    | 41,454         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Fidelity National Information Services, Inc. 3.10% 3/1/2041  | USD2,590                  | \$ 1,890       |
| Fifth Third Bancorp 6.339% 7/27/2029 (USD-SOFR + 2.34% on 7/27/2028) <sup>8</sup>  | 4,290                     | 4,424          |
| Fifth Third Bancorp 5.631% 1/29/2032 (USD-SOFR + 1.84% on 1/29/2031) <sup>8</sup>  | 23,703                    | 23,743         |
| Fiserv, Inc. 3.50% 7/1/2029  | 2,440                     | 2,273          |
| Five Corners Funding Trust III 5.791% 2/15/2033 <sup>7</sup>   | 7,000                     | 7,223          |
| Five Corners Funding Trust IV 5.997% 2/15/2053 <sup>7</sup>  | 384                       | 406            |
| Goldman Sachs Group, Inc. 1.431% 3/9/2027 (USD-SOFR + 0.795% on 3/9/2026) <sup>8</sup>   | 15,000                    | 13,897         |
| Goldman Sachs Group, Inc. 1.542% 9/10/2027 (USD-SOFR + 0.818% on 9/10/2026) <sup>8</sup>   | 44,600                    | 40,764         |
| Goldman Sachs Group, Inc. 1.948% 10/21/2027 (USD-SOFR + 0.913% on 10/21/2026) <sup>8</sup>   | 120,044                   | 110,376        |
| Goldman Sachs Group, Inc. 2.64% 2/24/2028 (USD-SOFR + 1.114% on 2/24/2027) <sup>8</sup>  | 69,541                    | 64,788         |
| Goldman Sachs Group, Inc. 3.615% 3/15/2028 (USD-SOFR + 1.846% on 3/15/2027) <sup>8</sup>   | 64,980                    | 62,173         |
| Goldman Sachs Group, Inc. 4.482% 8/23/2028 (USD-SOFR + 1.725% on 8/23/2027) <sup>8</sup>   | 17,765                    | 17,374         |
| Goldman Sachs Group, Inc. 6.484% 10/24/2029 (USD-SOFR + 1.77% on 10/24/2028) <sup>8</sup>  | 25,786                    | 27,138         |
| Goldman Sachs Group, Inc. 1.992% 1/27/2032 (USD-SOFR + 1.09% on 1/27/2031) <sup>8</sup>  | 10,188                    | 8,247          |
| Goldman Sachs Group, Inc. 2.65% 10/21/2032 (USD-SOFR + 1.264% on 10/21/2031) <sup>8</sup>  | 7,555                     | 6,288          |
| Goldman Sachs Group, Inc. 3.102% 2/24/2033 (USD-SOFR + 1.41% on 2/24/2032) <sup>8</sup>  | 76,700                    | 65,620         |
| HSBC Holdings PLC 2.633% 11/7/2025 (USD-SOFR + 1.402% on 11/7/2024) <sup>8</sup>   | 2,350                     | 2,304          |
| HSBC Holdings PLC 5.887% 8/14/2027 (USD-SOFR + 1.57% on 8/14/2026) <sup>8</sup>  | 3,250                     | 3,279          |
| HSBC Holdings PLC 4.755% 6/9/2028 (USD-SOFR + 2.11% on 6/9/2027) <sup>8</sup>  | 3,250                     | 3,188          |
| HSBC Holdings PLC 7.39% 11/03/2028 (USD-SOFR + 7.39% on 11/3/2027) <sup>8</sup>  | 13,250                    | 14,103         |
| HSBC Holdings PLC 6.161% 3/9/2029 (USD-SOFR + 1.97% on 3/9/2028) <sup>8</sup>  | 2,689                     | 2,764          |
| HSBC Holdings PLC 2.206% 8/17/2029 (USD-SOFR + 1.285% on 8/17/2028) <sup>8</sup>   | 25,479                    | 22,339         |
| HSBC Holdings PLC 3.973% 5/22/2030 (3-month USD CME Term SOFR + 1.872% on 5/22/2029) <sup>8</sup>                                    | 5,940                     | 5,554          |
| HSBC Holdings PLC 2.804% 5/24/2032 (USD-SOFR + 1.187% on 5/24/2031) <sup>8</sup>   | 6,224                     | 5,225          |
| HSBC Holdings PLC 2.871% 11/22/2032 (USD-SOFR + 1.41% on 11/22/2031) <sup>8</sup>  | 2,200                     | 1,839          |
| HSBC Holdings PLC 6.254% 3/9/2034 (USD-SOFR + 2.39% on 3/9/2033) <sup>8</sup>  | 26,992                    | 28,461         |
| HSBC Holdings PLC 5.719% 3/4/2035 (USD-SOFR + 1.78% on 3/4/2034) <sup>8</sup>  | 4,389                     | 4,444          |
| HSBC Holdings PLC 6.332% 3/9/2044 (USD-SOFR + 2.65% on 3/9/2043) <sup>8</sup>  | 2,022                     | 2,170          |
| Huarong Finance 2017 Co., Ltd. 4.75% 4/27/2027   | 489                       | 463            |
| Huarong Finance 2017 Co., Ltd. 4.25% 11/7/2027   | 35,739                    | 33,120         |
| Huarong Finance II Co., Ltd. 5.50% 1/16/2025   | 3,676                     | 3,649          |
| Huntington Bancshares, Inc. 5.709% 2/2/2035 (USD-SOFR + 1.87% on 2/2/2034) <sup>8</sup>  | 8,118                     | 8,098          |
| ING Groep NV 6.083% 9/11/2027 (USD-SOFR + 1.56% on 9/11/2026) <sup>8</sup>   | 45,000                    | 45,572         |
| Intesa Sanpaolo SpA 3.25% 9/23/2024 <sup>7</sup>   | 4,040                     | 3,992          |
| Intesa Sanpaolo SpA 7.00% 11/21/2025 <sup>7</sup>  | 2,550                     | 2,598          |
| Intesa Sanpaolo SpA 3.875% 7/14/2027 <sup>7</sup>  | 70,094                    | 65,945         |
| Intesa Sanpaolo SpA 3.875% 1/12/2028 <sup>7</sup>  | 43,573                    | 40,518         |
| Intesa Sanpaolo SpA 8.248% 11/21/2033<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 4.40% on 11/21/2032) <sup>7,8</sup> | 24,225                    | 27,071         |
| Intesa Sanpaolo SpA 7.778% 6/20/2054<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 3.90% on 6/20/2053) <sup>7,8</sup>   | 16,555                    | 17,670         |
| JPMorgan Chase & Co. 2.301% 10/15/2025 (USD-SOFR + 1.16% on 10/15/2024) <sup>8</sup>   | 1,457                     | 1,432          |
| JPMorgan Chase & Co. 1.561% 12/10/2025 (USD-SOFR + 0.605% on 12/10/2024) <sup>8</sup>  | 13,000                    | 12,641         |
| JPMorgan Chase & Co. 5.546% 12/15/2025 (USD-SOFR + 1.07% on 12/15/2024) <sup>8</sup>   | 8,950                     | 8,946          |
| JPMorgan Chase & Co. 2.005% 3/13/2026 (USD-SOFR + 1.585% on 3/13/2025) <sup>8</sup>  | 3,704                     | 3,582          |
| JPMorgan Chase & Co. 4.08% 4/26/2026 (USD-SOFR + 1.32% on 4/26/2025) <sup>8</sup>  | 4,349                     | 4,284          |
| JPMorgan Chase & Co. 1.04% 2/4/2027 (USD-SOFR + 0.695% on 2/4/2026) <sup>8</sup>   | 14,417                    | 13,346         |
| JPMorgan Chase & Co. 1.47% 9/22/2027 (USD-SOFR + 0.765% on 9/22/2026) <sup>8</sup>   | 12,048                    | 10,996         |
| JPMorgan Chase & Co. 6.07% 10/22/2027 (USD-SOFR + 1.33% on 10/22/2026) <sup>8</sup>  | 20,000                    | 20,412         |
| JPMorgan Chase & Co. 5.04% 1/23/2028 (USD-SOFR + 1.19% on 1/23/2027) <sup>8</sup>  | 22,722                    | 22,651         |
| JPMorgan Chase & Co. 2.947% 2/24/2028 (USD-SOFR + 1.17% on 2/24/2027) <sup>8</sup>   | 47,568                    | 44,709         |
| JPMorgan Chase & Co. 4.323% 4/26/2028 (USD-SOFR + 1.56% on 4/26/2027) <sup>8</sup>   | 18,068                    | 17,658         |
| JPMorgan Chase & Co. 4.851% 7/25/2028 (USD-SOFR + 1.99% on 7/25/2027) <sup>8</sup>   | 49,881                    | 49,477         |
| JPMorgan Chase & Co. 3.509% 1/23/2029 (3-month USD CME Term SOFR + 1.207% on 1/23/2028) <sup>8</sup>                                 | 46,729                    | 44,215         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| JPMorgan Chase & Co. 5.299% 7/24/2029 (USD-SOFR + 1.45% on 7/24/2028) <sup>8</sup>  | USD2,223                  | \$ 2,240       |
| JPMorgan Chase & Co. 6.087% 10/23/2029 (USD-SOFR + 1.57% on 10/23/2028) <sup>8</sup>  | 40,363                    | 41,977         |
| JPMorgan Chase & Co. 5.012% 1/23/2030 (USD-SOFR + 1.31% on 1/23/2029) <sup>8</sup>  | 6,787                     | 6,762          |
| JPMorgan Chase & Co. 2.522% 4/22/2031 (USD-SOFR + 2.04% on 4/22/2030) <sup>8</sup>  | 102                       | 88             |
| JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>8</sup>   | 26,232                    | 21,382         |
| JPMorgan Chase & Co. 4.912% 7/25/2033 (USD-SOFR + 2.08% on 7/25/2032) <sup>8</sup>  | 4,284                     | 4,196          |
| JPMorgan Chase & Co. 5.35% 6/1/2034 (USD-SOFR + 1.845% on 6/1/2033) <sup>8</sup>  | 25,330                    | 25,437         |
| JPMorgan Chase & Co. 6.254% 10/23/2034 (USD-SOFR + 1.81% on 10/23/2033) <sup>8</sup>  | 20,682                    | 22,106         |
| KBC Groep NV 5.796% 1/19/2029<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 1/19/2028) <sup>7,8</sup>                         | 7,675                     | 7,745          |
| KBC Groep NV 6.324% 9/21/2034<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.05% on 9/21/2033) <sup>7,8</sup>                         | 20,000                    | 20,990         |
| Lloyds Banking Group PLC 3.87% 7/9/2025<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 3.50% on 7/9/2024) <sup>8</sup>                  | 5,000                     | 4,974          |
| Lloyds Banking Group PLC 2.438% 2/5/2026<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.00% on 2/5/2025) <sup>8</sup>                 | 22,400                    | 21,782         |
| Lloyds Banking Group PLC 1.627% 5/11/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 5/11/2026) <sup>8</sup>               | 3,100                     | 2,855          |
| Lloyds Banking Group PLC 5.985% 8/7/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.48% on 8/7/2026) <sup>8</sup>                 | 35,000                    | 35,341         |
| Lloyds Banking Group PLC 5.462% 1/5/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.375% on 1/5/2027) <sup>8</sup>                | 8,800                     | 8,805          |
| Lloyds Banking Group PLC 3.75% 3/18/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.80% on 3/18/2027) <sup>8</sup>                | 37,368                    | 35,783         |
| Lloyds Banking Group PLC 5.871% 3/6/2029<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 3/6/2028) <sup>8</sup>                 | 7,500                     | 7,624          |
| Lloyds Banking Group PLC 4.976% 8/11/2033<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.30% on 8/11/2032) <sup>8</sup>               | 16,740                    | 16,130         |
| Lloyds Banking Group PLC 5.679% 1/5/2035<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 1/5/2034) <sup>8</sup>                 | 39,395                    | 39,651         |
| Macquarie Bank, Ltd. 5.208% 6/15/2026 <sup>7</sup>  | 10,000                    | 10,007         |
| Macquarie Bank, Ltd. 5.391% 12/7/2026 <sup>7</sup>  | 20,000                    | 20,110         |
| Marsh & McLennan Companies, Inc. 4.375% 3/15/2029   | 3,750                     | 3,691          |
| Marsh & McLennan Companies, Inc. 2.25% 11/15/2030   | 7,010                     | 5,966          |
| Mastercard, Inc. 4.875% 3/9/2028  | 842                       | 853            |
| Mastercard, Inc. 4.85% 3/9/2033   | 21,304                    | 21,472         |
| Metropolitan Life Global Funding I 5.05% 1/6/2028 <sup>7</sup>  | 7,000                     | 7,012          |
| Metropolitan Life Global Funding I 5.40% 9/12/2028 <sup>7</sup>   | 35,000                    | 35,475         |
| Metropolitan Life Global Funding I 4.85% 1/8/2029 <sup>7</sup>  | 10,000                    | 9,933          |
| Metropolitan Life Global Funding I 2.95% 4/9/2030 <sup>7</sup>  | 10,000                    | 8,881          |
| Metropolitan Life Global Funding I 5.15% 3/28/2033 <sup>7</sup>   | 7,668                     | 7,682          |
| Mitsubishi UFJ Financial Group, Inc. 0.962% 10/11/2025<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.45% on 10/11/2024) <sup>8</sup> | 46,000                    | 44,827         |
| Mitsubishi UFJ Financial Group, Inc. 1.538% 7/20/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/20/2026) <sup>8</sup>   | 65,500                    | 60,349         |
| Mitsubishi UFJ Financial Group, Inc. 1.64% 10/13/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.67% on 10/13/2026) <sup>8</sup>  | 34,600                    | 31,684         |
| Mitsubishi UFJ Financial Group, Inc. 2.341% 1/19/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.83% on 1/19/2027) <sup>8</sup>   | 5,078                     | 4,712          |
| Mitsubishi UFJ Financial Group, Inc. 4.08% 4/19/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.30% on 4/19/2027) <sup>8</sup>    | 23,000                    | 22,347         |
| Mizuho Financial Group, Inc. 1.554% 7/9/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/9/2026) <sup>8</sup>             | 34,000                    | 31,273         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Mizuho Financial Group, Inc. 5.376% 5/26/2030<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.12% on 5/26/2029) <sup>8</sup> | USD15,000                 | \$15,075       |
| Mizuho Financial Group, Inc. 5.669% 9/13/2033<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.40% on 9/13/2032) <sup>8</sup> | 20,740                    | 21,211         |
| Moody's Corp. 4.25% 8/8/2032  | 265                       | 252            |
| Morgan Stanley 4.679% 7/17/2026 (USD-SOFR + 1.669% on 7/17/2025) <sup>8</sup>   | 9,785                     | 9,683          |
| Morgan Stanley 5.05% 1/28/2027 (USD-SOFR + 1.295% on 1/28/2026) <sup>8</sup>  | 2,053                     | 2,046          |
| Morgan Stanley 1.593% 5/4/2027 (USD-SOFR + 0.879% on 5/4/2026) <sup>8</sup>   | 10,000                    | 9,252          |
| Morgan Stanley 1.512% 7/20/2027 (USD-SOFR + 0.858% on 7/20/2026) <sup>8</sup>   | 50,399                    | 46,267         |
| Morgan Stanley 2.475% 1/21/2028 (USD-SOFR + 1.00% on 1/21/2027) <sup>8</sup>  | 553                       | 515            |
| Morgan Stanley 4.21% 4/20/2028 (USD-SOFR + 1.61% on 4/20/2027) <sup>8</sup>   | 4,653                     | 4,523          |
| Morgan Stanley 6.296% 10/18/2028 (USD-SOFR + 2.44% on 10/18/2027) <sup>8</sup>  | 30,880                    | 31,959         |
| Morgan Stanley 5.123% 2/1/2029 (USD-SOFR + 1.73% on 2/1/2028) <sup>8</sup>  | 71,780                    | 71,633         |
| Morgan Stanley 5.164% 4/20/2029 (USD-SOFR + 1.59% on 4/20/2028) <sup>8</sup>  | 62,954                    | 62,922         |
| Morgan Stanley 5.449% 7/20/2029 (USD-SOFR + 1.63% on 7/20/2028) <sup>8</sup>  | 30,579                    | 30,858         |
| Morgan Stanley 6.407% 11/1/2029 (USD-SOFR + 1.83% on 11/1/2028) <sup>8</sup>  | 41,458                    | 43,489         |
| Morgan Stanley 5.173% 1/16/2030 (USD-SOFR + 1.45% on 1/16/2029) <sup>8</sup>  | 15,182                    | 15,200         |
| Morgan Stanley 2.699% 1/22/2031 (USD-SOFR + 1.143% on 1/22/2030) <sup>8</sup>   | 2,608                     | 2,279          |
| Morgan Stanley 3.622% 4/1/2031 (USD-SOFR + 3.12% on 4/1/2030) <sup>8</sup>  | 3,574                     | 3,279          |
| Morgan Stanley 1.794% 2/13/2032 (USD-SOFR + 1.034% on 2/13/2031) <sup>8</sup>   | 33,434                    | 26,736         |
| Morgan Stanley 2.239% 7/21/2032 (USD-SOFR + 1.178% on 7/21/2031) <sup>8</sup>   | 49,148                    | 40,161         |
| Morgan Stanley 2.943% 1/21/2033 (USD-SOFR + 1.29% on 1/21/2032) <sup>8</sup>  | 277                       | 236            |
| Morgan Stanley 5.25% 4/21/2034 (USD-SOFR + 1.87% on 4/21/2033) <sup>8</sup>   | 46,700                    | 46,351         |
| Morgan Stanley 5.424% 7/21/2034 (USD-SOFR + 1.88% on 7/21/2033) <sup>8</sup>  | 2,782                     | 2,792          |
| Morgan Stanley 6.627% 11/1/2034 (USD-SOFR + 2.05% on 11/1/2033) <sup>8</sup>  | 42,399                    | 46,412         |
| Morgan Stanley 5.297% 4/20/2037 (USD-SOFR + 2.62% on 4/20/2032) <sup>8</sup>  | 420                       | 403            |
| Morgan Stanley 3.217% 4/22/2042 (USD-SOFR + 1.485% on 4/22/2041) <sup>8</sup>   | 1,854                     | 1,419          |
| Morgan Stanley Bank, N.A. 5.479% 7/16/2025  | 14,900                    | 14,962         |
| MSCI, Inc. 3.25% 8/15/2033 <sup>7</sup>   | 26,400                    | 21,774         |
| Nasdaq, Inc. 5.35% 6/28/2028  | 13,015                    | 13,191         |
| Nasdaq, Inc. 5.55% 2/15/2034  | 23,601                    | 24,014         |
| National Australia Bank, Ltd. 1.887% 1/12/2027 <sup>7</sup>   | 3,750                     | 3,463          |
| National Australia Bank, Ltd. 4.90% 6/13/2028   | 12,000                    | 12,032         |
| National Australia Bank, Ltd. 6.429% 1/12/2033 <sup>7</sup>   | 650                       | 687            |
| National Securities Clearing Corp. 5.10% 11/21/2027 <sup>7</sup>  | 6,000                     | 6,051          |
| NatWest Group PLC 7.472% 11/10/2026<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 2.85% on 11/10/2025) <sup>8</sup>          | 5,000                     | 5,138          |
| NatWest Group PLC 5.583% 3/1/2028<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 3/1/2027) <sup>8</sup>              | 20,000                    | 20,107         |
| NatWest Group PLC 5.808% 9/13/2029<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.95% on 9/13/2028) <sup>8</sup>            | 25,000                    | 25,398         |
| New York Life Global Funding 2.35% 7/14/2026 <sup>7</sup>   | 2,970                     | 2,805          |
| New York Life Global Funding 4.90% 6/13/2028 <sup>7</sup>   | 20,000                    | 19,986         |
| New York Life Global Funding 4.55% 1/28/2033 <sup>7</sup>   | 5,893                     | 5,691          |
| Northwestern Mutual Life Insurance Co. (The) 4.90% 6/12/2028 <sup>7</sup>   | 20,000                    | 19,914         |
| PNC Financial Services Group, Inc. 5.354% 12/2/2028 (USD-SOFR + 1.62% on 12/2/2027) <sup>8</sup>  | 15,000                    | 15,068         |
| PNC Financial Services Group, Inc. 5.582% 6/12/2029 (USD-SOFR + 1.841% on 6/12/2028) <sup>8</sup>   | 54,411                    | 55,090         |
| PNC Financial Services Group, Inc. 6.037% 10/28/2033 (USD-SOFR + 2.14% on 10/28/2032) <sup>8</sup>  | 5,265                     | 5,447          |
| PNC Financial Services Group, Inc. 6.875% 10/20/2034 (USD-SOFR + 2.284% on 10/20/2033) <sup>8</sup>                                       | 7,750                     | 8,491          |
| PNC Financial Services Group, Inc. 5.676% 1/22/2035 (USD-SOFR + 1.902% on 1/22/2034) <sup>8</sup>   | 2,250                     | 2,272          |
| Power Finance Corp., Ltd. 5.25% 8/10/2028   | 1,957                     | 1,939          |
| Power Finance Corp., Ltd. 6.15% 12/6/2028   | 1,760                     | 1,809          |
| Power Finance Corp., Ltd. 4.50% 6/18/2029   | 3,334                     | 3,199          |
| Power Finance Corp., Ltd. 3.95% 4/23/2030   | 6,907                     | 6,312          |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Prudential Financial, Inc. 4.35% 2/25/2050   | USD7,760                  | \$ 6,625       |
| Prudential Financial, Inc. 3.70% 3/13/2051   | 945                       | 725            |
| Royal Bank of Canada 4.95% 4/25/2025   | 10,000                    | 9,968          |
| Royal Bank of Canada 1.15% 6/10/2025   | 4,420                     | 4,217          |
| Royal Bank of Canada 4.90% 1/12/2028   | 5,000                     | 5,003          |
| Royal Bank of Canada 5.20% 8/1/2028  | 30,000                    | 30,316         |
| Royal Bank of Canada 4.95% 2/1/2029  | 15,000                    | 15,045         |
| Santander Holdings USA, Inc. 3.50% 6/7/2024  | 41,605                    | 41,423         |
| Santander Holdings USA, Inc. 2.49% 1/6/2028 (USD-SOFR + 1.249% on 1/6/2027) <sup>8</sup>   | 13,975                    | 12,706         |
| Santander Holdings USA, Inc. 6.499% 3/9/2029 (USD-SOFR + 2.356% on 3/9/2028) <sup>8</sup>  | 27,506                    | 28,153         |
| Santander Holdings USA, Inc. 6.565% 6/12/2029 (USD-SOFR + 2.70% on 6/12/2028) <sup>8</sup> | 3,523                     | 3,630          |
| Santander Holdings USA, Inc. 6.174% 1/9/2030 (USD-SOFR + 2.50% on 1/9/2029) <sup>8</sup>   | 29,000                    | 29,281         |
| SMBC Aviation Capital Finance DAC 5.45% 5/3/2028 <sup>7</sup>                              | 15,000                    | 15,050         |
| State Street Corp. 5.82% 11/4/2028 (USD-SOFR + 1.715% on 11/4/2027) <sup>8</sup>           | 990                       | 1,019          |
| State Street Corp. 4.164% 8/4/2033 (USD-SOFR + 1.726% on 8/4/2032) <sup>8</sup>            | 14,240                    | 13,234         |
| State Street Corp. 4.821% 1/26/2034 (USD-SOFR + 1.567% on 1/26/2033) <sup>8</sup>          | 18,277                    | 17,795         |
| State Street Corp. 5.159% 5/18/2034 (USD-SOFR + 1.89% on 5/18/2033) <sup>8</sup>           | 47,307                    | 47,125         |
| Sumitomo Mitsui Financial Group, Inc. 1.402% 9/17/2026                                     | 10,000                    | 9,145          |
| Sumitomo Mitsui Financial Group, Inc. 2.174% 1/14/2027                                     | 8,800                     | 8,155          |
| Sumitomo Mitsui Financial Group, Inc. 5.80% 7/13/2028                                      | 52,000                    | 53,595         |
| Sumitomo Mitsui Financial Group, Inc. 5.852% 7/13/2030                                     | 30,200                    | 31,364         |
| Sumitomo Mitsui Trust Bank, Ltd. 5.55% 9/14/2028 <sup>7</sup>                              | 35,000                    | 35,682         |
| Svenska Handelsbanken AB 5.50% 6/15/2028 <sup>7</sup>                                      | 10,000                    | 10,107         |
| Swedbank AB 6.136% 9/12/2026 <sup>7</sup>  | 51,564                    | 52,508         |
| Synchrony Bank 5.40% 8/22/2025   | 21,000                    | 20,814         |
| Synchrony Bank 5.625% 8/23/2027  | 21,000                    | 20,617         |
| Synchrony Financial 4.25% 8/15/2024 <sup>2</sup>   | 12,369                    | 12,291         |
| Synchrony Financial 2.875% 10/28/2031 <sup>2</sup>   | 21,000                    | 16,772         |
| Toronto-Dominion Bank (The) 2.65% 6/12/2024  | 7,113                     | 7,072          |
| Toronto-Dominion Bank (The) 1.25% 9/10/2026  | 19,849                    | 18,116         |
| Toronto-Dominion Bank (The) 1.95% 1/12/2027  | 10,000                    | 9,246          |
| Toronto-Dominion Bank (The) 5.156% 1/10/2028   | 4,872                     | 4,905          |
| Toronto-Dominion Bank (The) 5.523% 7/17/2028   | 15,000                    | 15,328         |
| Toronto-Dominion Bank (The) 2.45% 1/12/2032  | 2,032                     | 1,694          |
| Travelers Companies, Inc. 4.00% 5/30/2047  | 2,253                     | 1,873          |
| Truist Financial Corp. 4.873% 1/26/2029 (USD-SOFR + 1.435% on 1/26/2028) <sup>8</sup>      | 21,000                    | 20,662         |
| Truist Financial Corp. 7.161% 10/30/2029 (USD-SOFR + 2.446% on 10/30/2028) <sup>8</sup>    | 13,112                    | 13,987         |
| Truist Financial Corp. 5.435% 1/24/2030 (USD-SOFR + 1.62% on 1/24/2029) <sup>8</sup>       | 5,893                     | 5,888          |
| Truist Financial Corp. 5.122% 1/26/2034 (USD-SOFR + 1.60% on 1/26/2033) <sup>8</sup>       | 4,819                     | 4,641          |
| Truist Financial Corp. 5.867% 6/8/2034 (USD-SOFR + 2.361% on 6/8/2033) <sup>8</sup>        | 6,586                     | 6,669          |
| U.S. Bancorp 4.548% 7/22/2028 (USD-SOFR + 1.66% on 7/27/2027) <sup>8</sup>                 | 16,244                    | 15,928         |
| U.S. Bancorp 4.653% 2/1/2029 (USD-SOFR + 1.23% on 2/1/2028) <sup>8</sup>                   | 34,966                    | 34,286         |
| U.S. Bancorp 5.775% 6/12/2029 (USD-SOFR + 2.02% on 6/12/2028) <sup>8</sup>                 | 32,808                    | 33,390         |
| U.S. Bancorp 5.384% 1/23/2030 (USD-SOFR + 1.56% on 1/23/2029) <sup>8</sup>                 | 18,226                    | 18,311         |
| U.S. Bancorp 4.839% 2/1/2034 (USD-SOFR + 1.60% on 2/1/2033) <sup>8</sup>                   | 25,094                    | 23,841         |
| U.S. Bancorp 5.836% 6/12/2034 (USD-SOFR + 2.26% on 6/10/2033) <sup>8</sup>                 | 13,493                    | 13,758         |
| U.S. Bancorp 5.678% 1/23/2035 (USD-SOFR + 1.86% on 1/23/2034) <sup>8</sup>                 | 320                       | 323            |
| UBS Group AG 4.49% 8/5/2025  |                           |                |
| (1-year UST Yield Curve Rate T Note Constant Maturity + 1.60% on 8/5/2024) <sup>7,8</sup>  | 5,000                     | 4,976          |
| UBS Group AG 2.593% 9/11/2025 (USD-SOFR + 1.56% on 9/11/2024) <sup>7,8</sup>               | 12,081                    | 11,910         |
| UBS Group AG 4.125% 9/24/2025 <sup>7</sup>   | 4,030                     | 3,949          |
| UBS Group AG 2.193% 6/5/2026 (USD-SOFR + 2.044% on 6/5/2025) <sup>7,8</sup>                | 42,692                    | 40,945         |
| UBS Group AG 5.711% 1/12/2027  |                           |                |
| (1-year UST Yield Curve Rate T Note Constant Maturity + 1.55% on 1/12/2026) <sup>7,8</sup> | 5,000                     | 5,017          |



## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Financials (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| UBS Group AG 1.364% 1/30/2027<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 1.08% on 1/30/2026) <sup>7,8</sup>          | USD26,350                 | \$ 24,394        |
| UBS Group AG 1.305% 2/2/2027 (USD-SOFR + 0.98% on 2/2/2026) <sup>7,8</sup>   | 53,787                    | 49,787           |
| UBS Group AG 1.494% 8/10/2027<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 8/10/2026) <sup>7,8</sup>          | 35,660                    | 32,436           |
| UBS Group AG 4.751% 5/12/2028<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 5/12/2027) <sup>7,8</sup>          | 23,979                    | 23,504           |
| UBS Group AG 6.442% 8/11/2028 (USD-SOFR + 3.70% on 8/11/2027) <sup>7,8</sup>   | 15,952                    | 16,430           |
| UBS Group AG 3.869% 1/12/2029 (3-month USD-LIBOR + 1.41% on 1/12/2028) <sup>7,8,9</sup>  | 12,990                    | 12,289           |
| UBS Group AG 6.246% 9/22/2029<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.80% on 9/22/2028) <sup>7,8</sup>          | 14,923                    | 15,402           |
| UBS Group AG 5.428% 2/8/2030<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.52% on 2/8/2029) <sup>7,8</sup>            | 29,863                    | 29,917           |
| UBS Group AG 3.126% 8/13/2030 (3-month USD-LIBOR + 1.468% on 8/13/2029) <sup>7,8,9</sup>   | 10,200                    | 9,078            |
| UBS Group AG 4.194% 4/1/2031 (USD-SOFR + 3.73% on 4/1/2030) <sup>7,8</sup>   | 89,280                    | 82,956           |
| UBS Group AG 2.095% 2/11/2032<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.00% on 2/11/2031) <sup>7,8</sup>          | 18,516                    | 14,842           |
| UBS Group AG 3.091% 5/14/2032 (USD-SOFR + 1.73% on 5/14/2031) <sup>7,8</sup>   | 147,249                   | 125,316          |
| UBS Group AG 2.746% 2/11/2033<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 2/11/2032) <sup>7,8</sup>          | 28,069                    | 22,940           |
| UBS Group AG 6.537% 8/12/2033 (USD-SOFR + 3.92% on 8/12/2032) <sup>7,8</sup>   | 6,000                     | 6,330            |
| UBS Group AG 9.016% 11/15/2033 (USD-SOFR + 5.02% on 11/15/2032) <sup>7,8</sup>   | 38,636                    | 46,915           |
| UBS Group AG 5.699% 2/8/2035<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 1.77% on 2/8/2034) <sup>7,8</sup>            | 11,900                    | 11,966           |
| UniCredit SpA 4.625% 4/12/2027 <sup>7</sup>  | 5,540                     | 5,403            |
| UniCredit SpA 5.861% 6/19/2032 (5-year USD-ICE Swap + 3.703% on 6/19/2027) <sup>7,8</sup>  | 6,269                     | 6,125            |
| Unum Group 3.875% 11/5/2025  | 5,045                     | 4,889            |
| Vigorous Champion International, Ltd. 4.25% 5/28/2029  | 3,162                     | 2,948            |
| Visa, Inc. 3.15% 12/14/2025  | 6,000                     | 5,837            |
| Visa, Inc. 2.05% 4/15/2030   | 5,247                     | 4,528            |
| Wells Fargo & Co. 2.406% 10/30/2025 (3-month USD CME Term SOFR + 1.087% on 10/30/2024) <sup>8</sup>                                  | 5,001                     | 4,906            |
| Wells Fargo & Co. 3.908% 4/25/2026 (USD-SOFR + 1.32% on 4/25/2025) <sup>8</sup>  | 624                       | 613              |
| Wells Fargo & Co. 3.526% 3/24/2028 (USD-SOFR + 1.51% on 3/24/2027) <sup>8</sup>  | 97,105                    | 92,453           |
| Wells Fargo & Co. 3.584% 5/22/2028 (3-month USD CME Term SOFR + 1.31% on 5/22/2027) <sup>8</sup>                                     | 3,828                     | 3,641            |
| Wells Fargo & Co. 2.393% 6/2/2028 (USD-SOFR + 2.10% on 6/2/2027) <sup>8</sup>  | 12,073                    | 11,054           |
| Wells Fargo & Co. 4.808% 7/25/2028 (USD-SOFR + 1.98% on 7/25/2027) <sup>8</sup>  | 19,177                    | 18,901           |
| Wells Fargo & Co. 5.574% 7/25/2029 (USD-SOFR + 1.74% on 7/25/2028) <sup>8</sup>  | 60,679                    | 61,417           |
| Wells Fargo & Co. 6.303% 10/23/2029 (USD-SOFR + 1.79% on 10/23/2028) <sup>8</sup>  | 95,192                    | 99,178           |
| Wells Fargo & Co. 5.198% 1/23/2030 (USD-SOFR + 1.50% on 1/23/2029) <sup>8</sup>  | 29,921                    | 29,867           |
| Wells Fargo & Co. 5.389% 4/24/2034 (USD-SOFR + 2.02% on 4/24/2033) <sup>8</sup>  | 191,027                   | 189,905          |
| Wells Fargo & Co. 5.557% 7/25/2034 (USD-SOFR + 1.99% on 7/25/2033) <sup>8</sup>  | 10,000                    | 10,043           |
| Wells Fargo & Co. 6.491% 10/23/2034 (USD-SOFR + 2.06% on 10/23/2033) <sup>8</sup>  | 39,525                    | 42,412           |
| Wells Fargo & Co. 5.499% 1/23/2035 (USD-SOFR + 1.78% on 1/23/2034) <sup>8</sup>  | 2,877                     | 2,885            |
| Wells Fargo & Co. 4.611% 4/25/2053 (USD-SOFR + 2.13% on 4/25/2052) <sup>8</sup>  | 11,704                    | 10,352           |
| Westpac Banking Corp. 2.894% 2/4/2030<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on 2/4/2025) <sup>8</sup>     | 3,750                     | 3,649            |
| Westpac Banking Corp. 4.11% 7/24/2034<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 2.00% on 7/24/2029) <sup>8</sup>    | 3,750                     | 3,467            |
| Westpac Banking Corp. 2.668% 11/15/2035<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 11/15/2030) <sup>8</sup> | 28,300                    | 23,366           |
| Westpac Banking Corp. 2.963% 11/16/2040  | 9,686                     | 6,842            |
|  |                           | <u>7,730,273</u> |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Consumer discretionary 0.68%

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Alibaba Group Holding, Ltd. 2.125% 2/9/2031                                | USD6,132                  | \$ 5,098       |
| Alibaba Group Holding, Ltd. 4.50% 11/28/2034                               | 9,049                     | 8,570          |
| Alibaba Group Holding, Ltd. 4.00% 12/6/2037                                | 8,521                     | 7,413          |
| Alibaba Group Holding, Ltd. 2.70% 2/9/2041                                 | 14,036                    | 9,861          |
| Alibaba Group Holding, Ltd. 3.15% 2/9/2051                                 | 11,021                    | 7,338          |
| Amazon.com, Inc. 1.20% 6/3/2027  | 4,437                     | 3,990          |
| American Honda Finance Corp. 3.50% 2/15/2028                               | 2,500                     | 2,380          |
| Board of Trustees of The Leland Stanford Junior University 1.289% 6/1/2027 | 4,000                     | 3,605          |
| Daimler Trucks Finance North America, LLC 1.625% 12/13/2024 <sup>7</sup>   | 714                       | 695            |
| Daimler Trucks Finance North America, LLC 5.20% 1/17/2025 <sup>7</sup>     | 3,709                     | 3,697          |
| Daimler Trucks Finance North America, LLC 3.50% 4/7/2025 <sup>7</sup>      | 2,334                     | 2,287          |
| Daimler Trucks Finance North America, LLC 5.15% 1/16/2026 <sup>7</sup>     | 9,360                     | 9,330          |
| Daimler Trucks Finance North America, LLC 2.00% 12/14/2026 <sup>7</sup>    | 22,985                    | 21,139         |
| Daimler Trucks Finance North America, LLC 5.00% 1/15/2027 <sup>7</sup>     | 4,378                     | 4,367          |
| Daimler Trucks Finance North America, LLC 3.65% 4/7/2027 <sup>7</sup>      | 11,048                    | 10,600         |
| Daimler Trucks Finance North America, LLC 5.125% 1/19/2028 <sup>7</sup>    | 2,169                     | 2,174          |
| Daimler Trucks Finance North America, LLC 2.375% 12/14/2028 <sup>7</sup>   | 3,792                     | 3,378          |
| Ford Motor Co. 4.75% 1/15/2043   | 22,337                    | 18,570         |
| Ford Motor Co. 5.291% 12/8/2046  | 16,195                    | 14,417         |
| Ford Motor Credit Co., LLC 3.375% 11/13/2025                               | 5,023                     | 4,835          |
| Ford Motor Credit Co., LLC 6.95% 3/6/2026                                  | 25,894                    | 26,398         |
| Ford Motor Credit Co., LLC 6.95% 6/10/2026                                 | 18,065                    | 18,463         |
| Ford Motor Credit Co., LLC 2.70% 8/10/2026                                 | 3,120                     | 2,909          |
| Ford Motor Credit Co., LLC 4.271% 1/9/2027                                 | 3,095                     | 2,979          |
| Ford Motor Credit Co., LLC 5.80% 3/5/2027                                  | 12,000                    | 12,050         |
| Ford Motor Credit Co., LLC 4.95% 5/28/2027                                 | 42,525                    | 41,512         |
| Ford Motor Credit Co., LLC 4.125% 8/17/2027                                | 13,715                    | 13,022         |
| Ford Motor Credit Co., LLC 3.815% 11/2/2027                                | 6,334                     | 5,937          |
| Ford Motor Credit Co., LLC 7.35% 11/4/2027                                 | 25,901                    | 27,177         |
| Ford Motor Credit Co., LLC 2.90% 2/16/2028                                 | 4,470                     | 4,043          |
| Ford Motor Credit Co., LLC 6.80% 5/12/2028                                 | 39,860                    | 41,432         |
| Ford Motor Credit Co., LLC 6.798% 11/7/2028                                | 37,714                    | 39,387         |
| Ford Motor Credit Co., LLC 2.90% 2/10/2029                                 | 12,290                    | 10,843         |
| Ford Motor Credit Co., LLC 5.80% 3/8/2029                                  | 35,867                    | 36,026         |
| Ford Motor Credit Co., LLC 5.113% 5/3/2029                                 | 127,908                   | 124,251        |
| Ford Motor Credit Co., LLC 7.35% 3/6/2030                                  | 17,485                    | 18,653         |
| Ford Motor Credit Co., LLC 7.20% 6/10/2030                                 | 67,429                    | 71,613         |
| Ford Motor Credit Co., LLC 4.00% 11/13/2030                                | 71,923                    | 64,272         |
| Ford Motor Credit Co., LLC 6.05% 3/5/2031                                  | 40,000                    | 40,310         |
| Ford Motor Credit Co., LLC 3.625% 6/17/2031                                | 28,724                    | 24,851         |
| Ford Motor Credit Co., LLC 7.122% 11/7/2033                                | 20,665                    | 22,249         |
| General Motors Co. 6.125% 10/1/2025  | 4,830                     | 4,873          |
| General Motors Co. 6.80% 10/1/2027   | 24,419                    | 25,581         |
| General Motors Co. 5.40% 10/15/2029  | 7,841                     | 7,864          |
| General Motors Financial Co., Inc. 3.80% 4/7/2025                          | 6,908                     | 6,784          |
| General Motors Financial Co., Inc. 2.75% 6/20/2025                         | 7,796                     | 7,537          |
| General Motors Financial Co., Inc. 1.25% 1/8/2026                          | 387                       | 360            |
| General Motors Financial Co., Inc. 5.40% 4/6/2026                          | 4,275                     | 4,278          |
| General Motors Financial Co., Inc. 4.00% 10/6/2026                         | 242                       | 235            |
| General Motors Financial Co., Inc. 2.70% 8/20/2027                         | 46,765                    | 43,121         |
| General Motors Financial Co., Inc. 2.40% 4/10/2028                         | 3,561                     | 3,199          |
| General Motors Financial Co., Inc. 5.80% 6/23/2028                         | 2,153                     | 2,196          |
| General Motors Financial Co., Inc. 2.40% 10/15/2028                        | 5,511                     | 4,880          |
| General Motors Financial Co., Inc. 5.80% 1/7/2029                          | 10,376                    | 10,563         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Consumer discretionary (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| General Motors Financial Co., Inc. 4.30% 4/6/2029                       | USD8,951                  | \$ 8,559         |
| General Motors Financial Co., Inc. 3.60% 6/21/2030                      | 5,785                     | 5,225            |
| General Motors Financial Co., Inc. 2.35% 1/8/2031                       | 26,205                    | 21,654           |
| General Motors Financial Co., Inc. 2.70% 6/10/2031                      | 22,390                    | 18,673           |
| General Motors Financial Co., Inc. 6.40% 1/9/2033                       | 26,507                    | 27,799           |
| Home Depot, Inc. 1.50% 9/15/2028  | 4,734                     | 4,151            |
| Home Depot, Inc. 2.95% 6/15/2029  | 2,390                     | 2,199            |
| Home Depot, Inc. 1.875% 9/15/2031                                       | 7,101                     | 5,801            |
| Hyundai Capital America 0.875% 6/14/2024 <sup>7</sup>                   | 4,614                     | 4,567            |
| Hyundai Capital America 3.40% 6/20/2024 <sup>7</sup>                    | 7,723                     | 7,679            |
| Hyundai Capital America 1.00% 9/17/2024 <sup>7</sup>                    | 57,990                    | 56,740           |
| Hyundai Capital America 2.65% 2/10/2025 <sup>7</sup>                    | 33,718                    | 32,875           |
| Hyundai Capital America 5.875% 4/7/2025 <sup>7</sup>                    | 9,000                     | 9,020            |
| Hyundai Capital America 1.80% 10/15/2025 <sup>7</sup>                   | 3,275                     | 3,097            |
| Hyundai Capital America 1.30% 1/8/2026 <sup>7</sup>                     | 23,790                    | 22,125           |
| Hyundai Capital America 1.50% 6/15/2026 <sup>7</sup>                    | 28,381                    | 26,116           |
| Hyundai Capital America 1.65% 9/17/2026 <sup>7</sup>                    | 55,945                    | 51,188           |
| Hyundai Capital America 3.00% 2/10/2027 <sup>7</sup>                    | 33,995                    | 31,937           |
| Hyundai Capital America 5.30% 3/19/2027 <sup>7</sup>                    | 9,990                     | 9,994            |
| Hyundai Capital America 2.375% 10/15/2027 <sup>7</sup>                  | 21,667                    | 19,653           |
| Hyundai Capital America 2.10% 9/15/2028 <sup>7</sup>                    | 20,485                    | 17,970           |
| Hyundai Capital America 6.10% 9/21/2028 <sup>7</sup>                    | 16,000                    | 16,492           |
| Hyundai Capital America 5.30% 1/8/2029 <sup>7</sup>                     | 2,475                     | 2,479            |
| Hyundai Capital America 6.50% 1/16/2029 <sup>7</sup>                    | 15,741                    | 16,522           |
| Hyundai Capital America 5.40% 1/8/2031 <sup>7</sup>                     | 4,521                     | 4,542            |
| Hyundai Capital Services, Inc. 2.125% 4/24/2025 <sup>7</sup>            | 6,975                     | 6,723            |
| Hyundai Capital Services, Inc. 1.25% 2/8/2026 <sup>7</sup>              | 9,245                     | 8,557            |
| Marriott International, Inc. 4.90% 4/15/2029                            | 5,784                     | 5,741            |
| Marriott International, Inc. 2.75% 10/15/2033                           | 8,028                     | 6,530            |
| McDonald's Corp. 4.60% 9/9/2032   | 716                       | 705              |
| McDonald's Corp. 4.95% 8/14/2033  | 559                       | 560              |
| Mercedes-Benz Finance North America, LLC 5.375% 11/26/2025 <sup>7</sup> | 5,887                     | 5,905            |
| Nissan Motor Acceptance Co., LLC 6.95% 9/15/2026 <sup>7</sup>           | 3,880                     | 3,987            |
| Nissan Motor Acceptance Co., LLC 7.05% 9/15/2028 <sup>7</sup>           | 19,400                    | 20,293           |
| Sands China, Ltd. 2.30% 3/8/2027  | 8,630                     | 7,821            |
| Stellantis Finance US, Inc. 1.711% 1/29/2027 <sup>7</sup>               | 21,306                    | 19,414           |
| Stellantis Finance US, Inc. 5.625% 1/12/2028 <sup>7</sup>               | 7,500                     | 7,712            |
| Stellantis Finance US, Inc. 2.691% 9/15/2031 <sup>7</sup>               | 26,638                    | 22,421           |
| Stellantis Finance US, Inc. 6.375% 9/12/2032 <sup>7</sup>               | 20,697                    | 22,303           |
| Toyota Motor Credit Corp. 0.80% 1/9/2026                                | 11,861                    | 11,035           |
| Toyota Motor Credit Corp. 1.90% 1/13/2027                               | 7,500                     | 6,927            |
| Volkswagen Group of America Finance, LLC 2.85% 9/26/2024 <sup>7</sup>   | 490                       | 483              |
| Volkswagen Group of America Finance, LLC 3.35% 5/13/2025 <sup>7</sup>   | 1,648                     | 1,609            |
| Volkswagen Group of America Finance, LLC 4.625% 11/13/2025 <sup>7</sup> | 2,830                     | 2,797            |
| Volkswagen Group of America Finance, LLC 1.25% 11/24/2025 <sup>7</sup>  | 6,265                     | 5,857            |
| Volkswagen Group of America Finance, LLC 6.45% 11/16/2030 <sup>7</sup>  | 11,640                    | 12,373           |
|   |                           | <u>1,520,402</u> |

## Utilities 0.68%

|   |        |        |
|---|--------|--------|
| AEP Transmission Co., LLC 5.15% 4/1/2034                              | 14,905 | 14,861 |
| American Electric Power Co., Inc. 1.00% 11/1/2025                     | 2,200  | 2,052  |
| Baltimore Gas and Electric Co. 4.55% 6/1/2052                         | 4,325  | 3,795  |
| Cleveland Electric Illuminating Co. (The) 3.50% 4/1/2028 <sup>7</sup> | 4,363  | 4,076  |
| Comision Federal de Electricidad 4.688% 5/15/2029 <sup>7</sup>        | 38,215 | 35,964 |



## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Utilities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Consumers Energy Co. 3.10% 8/15/2050   | USD5,325                  | \$ 3,771       |
| DTE Electric Co. 4.85% 12/1/2026   | 1,350                     | 1,350          |
| DTE Energy Co. 5.10% 3/1/2029  | 8,650                     | 8,619          |
| Duke Energy Corp. 0.90% 9/15/2025  | 4,575                     | 4,295          |
| Duke Energy Corp. 2.55% 6/15/2031  | 375                       | 316            |
| Duke Energy Corp. 5.75% 9/15/2033  | 4,645                     | 4,774          |
| Duke Energy Corp. 3.50% 6/15/2051  | 399                       | 281            |
| Duke Energy Progress, LLC 3.70% 10/15/2046   | 2,250                     | 1,738          |
| Duke Energy Progress, LLC 2.50% 8/15/2050  | 1,026                     | 618            |
| Duke Energy Progress, LLC 2.90% 8/15/2051  | 449                       | 291            |
| Edison International 3.55% 11/15/2024  | 34,501                    | 34,042         |
| Edison International 4.95% 4/15/2025   | 750                       | 744            |
| Edison International 5.75% 6/15/2027   | 14,328                    | 14,522         |
| Edison International 4.125% 3/15/2028  | 21,895                    | 21,021         |
| Edison International 5.25% 11/15/2028  | 15,800                    | 15,751         |
| Edison International 6.95% 11/15/2029  | 3,650                     | 3,914          |
| Electricité de France SA 6.25% 5/23/2033 <sup>7</sup>  | 5,838                     | 6,121          |
| Electricité de France SA 5.60% 1/27/2040   | 1,325                     | 1,293          |
| Electricité de France SA 9.125% junior subordinated perpetual bonds<br>(5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>7,8</sup> | 10,080                    | 11,130         |
| Emera US Finance, LP 0.833% 6/15/2024  | 4,800                     | 4,745          |
| Emera US Finance, LP 3.55% 6/15/2026   | 4,430                     | 4,256          |
| Emera US Finance, LP 2.639% 6/15/2031  | 6,090                     | 4,981          |
| Enel Américas SA 4.00% 10/25/2026  | 4,330                     | 4,162          |
| Entergy Corp. 3.75% 6/15/2050  | 4,387                     | 3,224          |
| Eversource Energy 3.15% 1/15/2025  | 4,580                     | 4,491          |
| Eversource Energy 5.00% 1/1/2027   | 12,350                    | 12,321         |
| Eversource Energy 3.30% 1/15/2028  | 6,812                     | 6,371          |
| FirstEnergy Pennsylvania Electric Co. 3.25% 3/15/2028 <sup>7</sup>   | 3,000                     | 2,779          |
| FirstEnergy Transmission, LLC 2.866% 9/15/2028 <sup>7</sup>  | 21,285                    | 19,421         |
| Florida Power & Light Co. 5.05% 4/1/2028   | 14,277                    | 14,440         |
| Florida Power & Light Co. 5.10% 4/1/2033   | 4,202                     | 4,233          |
| Georgia Power Co. 4.65% 5/16/2028  | 32,500                    | 32,194         |
| Georgia Power Co. 4.95% 5/17/2033  | 22,981                    | 22,672         |
| Georgia Power Co. 3.70% 1/30/2050  | 48                        | 37             |
| Jersey Central Power & Light Co. 4.30% 1/15/2026 <sup>7</sup>  | 1,458                     | 1,426          |
| Jersey Central Power & Light Co. 2.75% 3/1/2032 <sup>7</sup>   | 3,000                     | 2,500          |
| MidAmerican Energy Co. 5.35% 1/15/2034   | 1,150                     | 1,184          |
| MidAmerican Energy Co. 5.85% 9/15/2054   | 3,325                     | 3,551          |
| Mid-Atlantic Interstate Transmission, LLC 4.10% 5/15/2028 <sup>7</sup>   | 3,900                     | 3,753          |
| Monongahela Power Co. 3.55% 5/15/2027 <sup>7</sup>   | 6,225                     | 5,925          |
| NextEra Energy Capital Holdings, Inc. 6.051% 3/1/2025  | 4,150                     | 4,167          |
| NextEra Energy Capital Holdings, Inc. 1.875% 1/15/2027   | 2,563                     | 2,348          |
| NSTAR Electric Co. 2.70% 6/1/2026  | 4,085                     | 3,873          |
| Oncor Electric Delivery Co., LLC 5.65% 11/15/2033  | 19,400                    | 20,193         |
| Pacific Gas and Electric Co. 3.15% 1/1/2026  | 154,125                   | 148,257        |
| Pacific Gas and Electric Co. 2.95% 3/1/2026  | 41,014                    | 39,178         |
| Pacific Gas and Electric Co. 3.30% 3/15/2027   | 5,041                     | 4,777          |
| Pacific Gas and Electric Co. 2.10% 8/1/2027  | 4,717                     | 4,249          |
| Pacific Gas and Electric Co. 3.30% 12/1/2027   | 60,606                    | 56,336         |
| Pacific Gas and Electric Co. 3.00% 6/15/2028   | 25,047                    | 22,889         |
| Pacific Gas and Electric Co. 3.75% 7/1/2028  | 31,447                    | 29,474         |
| Pacific Gas and Electric Co. 4.65% 8/1/2028  | 10,474                    | 10,135         |
| Pacific Gas and Electric Co. 6.10% 1/15/2029   | 26,156                    | 26,969         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Utilities (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Pacific Gas and Electric Co. 4.55% 7/1/2030            | USD128,392                | \$122,111      |
| Pacific Gas and Electric Co. 2.50% 2/1/2031            | 79,943                    | 66,539         |
| Pacific Gas and Electric Co. 3.25% 6/1/2031            | 15,858                    | 13,776         |
| Pacific Gas and Electric Co. 5.90% 6/15/2032           | 750                       | 763            |
| Pacific Gas and Electric Co. 6.15% 1/15/2033           | 15,243                    | 15,728         |
| Pacific Gas and Electric Co. 6.40% 6/15/2033           | 28,453                    | 29,993         |
| Pacific Gas and Electric Co. 6.95% 3/15/2034           | 9,525                     | 10,435         |
| Pacific Gas and Electric Co. 5.80% 5/15/2034           | 27,525                    | 27,792         |
| Pacific Gas and Electric Co. 3.30% 8/1/2040            | 13,756                    | 10,111         |
| Pacific Gas and Electric Co. 3.75% 8/15/2042           | 37,848                    | 28,247         |
| Pacific Gas and Electric Co. 4.95% 7/1/2050            | 3,723                     | 3,206          |
| Pacific Gas and Electric Co. 3.50% 8/1/2050            | 15,312                    | 10,476         |
| Pacific Gas and Electric Co. 5.25% 3/1/2052            | 2,000                     | 1,787          |
| Pacific Gas and Electric Co. 6.70% 4/1/2053            | 551                       | 597            |
| PacifiCorp 5.10% 2/15/2029                             | 20,000                    | 20,159         |
| PacifiCorp 5.30% 2/15/2031                             | 20,944                    | 21,018         |
| PacifiCorp 5.45% 2/15/2034                             | 47,650                    | 47,828         |
| PacifiCorp 2.90% 6/15/2052                             | 5,573                     | 3,421          |
| PacifiCorp 5.35% 12/1/2053                             | 1,075                     | 1,002          |
| PacifiCorp 5.50% 5/15/2054                             | 22,105                    | 21,291         |
| PacifiCorp 5.80% 1/15/2055                             | 45,850                    | 45,258         |
| Public Service Company of Colorado 5.25% 4/1/2053      | 3,150                     | 2,994          |
| Public Service Electric and Gas Co. 3.05% 11/15/2024   | 3,360                     | 3,309          |
| Public Service Electric and Gas Co. 3.60% 12/1/2047    | 6,175                     | 4,817          |
| Public Service Electric and Gas Co. 3.85% 5/1/2049     | 4,290                     | 3,479          |
| Public Service Electric and Gas Co. 2.05% 8/1/2050     | 5,049                     | 2,867          |
| Public Service Enterprise Group, Inc. 5.85% 11/15/2027 | 3,000                     | 3,074          |
| San Diego Gas & Electric Co. 1.70% 10/1/2030           | 9,175                     | 7,548          |
| Southern California Edison Co. 5.15% 6/1/2029          | 3,710                     | 3,726          |
| Southern California Edison Co. 0.975% 8/1/2024         | 139                       | 137            |
| Southern California Edison Co. 4.70% 6/1/2027          | 4,427                     | 4,380          |
| Southern California Edison Co. 3.65% 3/1/2028          | 535                       | 510            |
| Southern California Edison Co. 5.30% 3/1/2028          | 2,874                     | 2,907          |
| Southern California Edison Co. 4.20% 3/1/2029          | 25,424                    | 24,530         |
| Southern California Edison Co. 2.85% 8/1/2029          | 9,209                     | 8,301          |
| Southern California Edison Co. 2.25% 6/1/2030          | 600                       | 510            |
| Southern California Edison Co. 2.75% 2/1/2032          | 29,525                    | 25,007         |
| Southern California Edison Co. 5.20% 6/1/2034          | 3,910                     | 3,873          |
| Southern California Edison Co. 5.75% 4/1/2035          | 10,554                    | 10,824         |
| Southern California Edison Co. 5.35% 7/15/2035         | 28,046                    | 28,039         |
| Southern California Edison Co. 5.625% 2/1/2036         | 22,665                    | 22,955         |
| Southern California Edison Co. 5.95% 2/1/2038          | 1,753                     | 1,816          |
| Southern California Edison Co. 4.50% 9/1/2040          | 47,813                    | 42,544         |
| Southern California Edison Co. 3.60% 2/1/2045          | 7,297                     | 5,497          |
| Southern California Edison Co. 4.00% 4/1/2047          | 10,286                    | 8,150          |
| Southern California Edison Co. 4.125% 3/1/2048         | 1,752                     | 1,416          |
| Southern California Edison Co. 3.65% 2/1/2050          | 753                       | 559            |
| Southern California Edison Co. 3.45% 2/1/2052          | 187                       | 132            |
| Southern California Edison Co. 5.75% 4/15/2054         | 5,600                     | 5,686          |
| Southwestern Electric Power Co. 1.65% 3/15/2026        | 13,055                    | 12,183         |
| Southwestern Electric Power Co. 3.25% 11/1/2051        | 19                        | 13             |
| Virginia Electric & Power 2.40% 3/30/2032              | 5,700                     | 4,730          |
| Virginia Electric & Power 2.45% 12/15/2050             | 4,256                     | 2,503          |
| WEC Energy Group, Inc. 5.60% 9/12/2026                 | 11,125                    | 11,256         |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Utilities (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| WEC Energy Group, Inc. 4.75% 1/15/2028  | USD5,000                  | \$ 4,967         |
| WEC Energy Group, Inc. 2.20% 12/15/2028 | 7,200                     | 6,370            |
| Xcel Energy, Inc. 3.35% 12/1/2026       | 2,560                     | 2,433            |
| Xcel Energy, Inc. 1.75% 3/15/2027       | 1,355                     | 1,221            |
| Xcel Energy, Inc. 2.35% 11/15/2031      | 19,400                    | 15,669           |
|   |                           | <u>1,519,320</u> |

## Energy 0.57%

|   |         |         |
|---|---------|---------|
| Baker Hughes Holdings, LLC 4.486% 5/1/2030                          | 6,120   | 5,979   |
| Canadian Natural Resources, Ltd. 3.80% 4/15/2024                    | 24      | 24      |
| Canadian Natural Resources, Ltd. 2.05% 7/15/2025                    | 4,810   | 4,603   |
| Canadian Natural Resources, Ltd. 3.85% 6/1/2027                     | 35,021  | 33,785  |
| Canadian Natural Resources, Ltd. 4.95% 6/1/2047                     | 971     | 879     |
| Cenovus Energy, Inc. 5.375% 7/15/2025                               | 18,304  | 18,229  |
| Cenovus Energy, Inc. 4.25% 4/15/2027                                | 55,736  | 54,276  |
| Columbia Pipelines Operating Co., LLC 5.927% 8/15/2030 <sup>7</sup> | 27,000  | 27,713  |
| ConocoPhillips Co. 3.80% 3/15/2052                                  | 10,000  | 7,818   |
| ConocoPhillips Co. 5.30% 5/15/2053                                  | 5,072   | 5,040   |
| ConocoPhillips Co. 5.55% 3/15/2054                                  | 7,658   | 7,898   |
| Diamondback Energy, Inc. 4.25% 3/15/2052                            | 7,466   | 6,051   |
| Diamondback Energy, Inc. 6.25% 3/15/2053                            | 8,206   | 8,863   |
| Ecopetrol SA 8.875% 1/13/2033                                       | 36,850  | 39,000  |
| Ecopetrol SA 8.375% 1/19/2036                                       | 63,150  | 63,784  |
| Enbridge Energy Partners, LP 7.375% 10/15/2045                      | 6,203   | 7,285   |
| Enbridge, Inc. 6.20% 11/15/2030                                     | 20,000  | 21,201  |
| Enbridge, Inc. 6.70% 11/15/2053                                     | 23,733  | 26,846  |
| Energy Transfer, LP 4.50% 4/15/2024                                 | 4,198   | 4,196   |
| Energy Transfer, LP 6.40% 12/1/2030                                 | 11,468  | 12,113  |
| Energy Transfer, LP 6.55% 12/1/2033                                 | 3,052   | 3,278   |
| Energy Transfer, LP 5.00% 5/15/2050                                 | 1,895   | 1,664   |
| Enterprise Products Operating, LLC 5.05% 1/10/2026                  | 14,075  | 14,070  |
| Equinor ASA 3.25% 11/10/2024  | 1,690   | 1,668   |
| Equinor ASA 1.75% 1/22/2026   | 9,289   | 8,783   |
| Equinor ASA 3.625% 9/10/2028  | 13,155  | 12,668  |
| Equinor ASA 4.25% 11/23/2041  | 5,400   | 4,857   |
| Exxon Mobil Corp. 2.019% 8/16/2024                                  | 7,090   | 7,005   |
| Halliburton Co. 3.80% 11/15/2025                                    | 107     | 105     |
| Kinder Morgan, Inc. 5.00% 2/1/2029                                  | 54,032  | 53,843  |
| Kinder Morgan, Inc. 5.20% 6/1/2033                                  | 61,754  | 60,849  |
| Kinder Morgan, Inc. 5.40% 2/1/2034                                  | 36,707  | 36,574  |
| Kinder Morgan, Inc. 5.45% 8/1/2052                                  | 6,191   | 5,849   |
| MPLX, LP 4.875% 6/1/2025  | 5,000   | 4,960   |
| MPLX, LP 4.125% 3/1/2027  | 4,175   | 4,070   |
| MPLX, LP 4.50% 4/15/2038  | 2,017   | 1,792   |
| MPLX, LP 4.70% 4/15/2048  | 6,122   | 5,226   |
| ONEOK, Inc. 5.85% 1/15/2026   | 1,262   | 1,274   |
| ONEOK, Inc. 5.55% 11/1/2026   | 8,443   | 8,523   |
| ONEOK, Inc. 5.65% 11/1/2028   | 30,454  | 31,148  |
| ONEOK, Inc. 5.80% 11/1/2030   | 3,868   | 3,988   |
| ONEOK, Inc. 6.05% 9/1/2033  | 27,478  | 28,672  |
| ONEOK, Inc. 6.625% 9/1/2053   | 17,642  | 19,456  |
| Petroleos Mexicanos 4.25% 1/15/2025                                 | 12,952  | 12,684  |
| Petroleos Mexicanos 6.875% 10/16/2025                               | 59,125  | 58,435  |
| Petroleos Mexicanos 6.875% 8/4/2026                                 | 154,248 | 149,819 |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Energy (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Petroleos Mexicanos 6.49% 1/23/2027   | USD20,642                 | \$ 19,485        |
| Petroleos Mexicanos 6.50% 3/13/2027   | 135,034                   | 127,285          |
| Petroleos Mexicanos 6.50% 1/23/2029   | 2,605                     | 2,330            |
| Petroleos Mexicanos 8.75% 6/2/2029  | 61,921                    | 60,425           |
| Petroleos Mexicanos 5.95% 1/28/2031   | 6,811                     | 5,467            |
| Petroleos Mexicanos 6.70% 2/16/2032   | 64,852                    | 53,974           |
| Pioneer Natural Resources Co. 2.15% 1/15/2031   | 14,392                    | 12,117           |
| Plains All American Pipeline, LP 3.80% 9/15/2030  | 3,403                     | 3,121            |
| Qatar Energy 2.25% 7/12/2031 <sup>7</sup>   | 8,700                     | 7,305            |
| Qatar Energy 3.125% 7/12/2041 <sup>7</sup>  | 13,781                    | 10,310           |
| Qatar Energy 3.30% 7/12/2051 <sup>7</sup>   | 6,796                     | 4,813            |
| Sabine Pass Liquefaction, LLC 5.75% 5/15/2024   | 2,994                     | 2,993            |
| TransCanada Pipelines, Ltd. 4.875% 5/15/2048  | 80                        | 71               |
| TransCanada Trust, junior subordinated, 5.625% 5/20/2075 (3-month USD-LIBOR + 3.528% on 5/20/2025) <sup>8,9</sup> | 6,410                     | 6,262            |
| Williams Companies, Inc. 4.90% 3/15/2029  | 15,000                    | 14,908           |
| Williams Companies, Inc. 5.15% 3/15/2034  | 32,177                    | 31,902           |
| Williams Companies, Inc. 6.30% 4/15/2040  | 2,669                     | 2,819            |
| Woodside Finance, Ltd. 3.65% 3/5/2025 <sup>7</sup>  | 3,100                     | 3,041            |
|   |                           | <u>1,265,471</u> |

## Health care 0.47%

|  |        |        |
|--|--------|--------|
| AbbVie, Inc. 2.95% 11/21/2026                          | 2,310  | 2,200  |
| AbbVie, Inc. 4.80% 3/15/2029                           | 17,000 | 17,034 |
| AbbVie, Inc. 4.95% 3/15/2031                           | 17,000 | 17,130 |
| AbbVie, Inc. 5.05% 3/15/2034                           | 7,500  | 7,596  |
| AbbVie, Inc. 5.40% 3/15/2054                           | 7,000  | 7,211  |
| Amgen, Inc. 5.507% 3/2/2026                            | 418    | 418    |
| Amgen, Inc. 5.15% 3/2/2028                             | 3,249  | 3,271  |
| Amgen, Inc. 3.00% 2/22/2029                            | 400    | 370    |
| Amgen, Inc. 4.05% 8/18/2029                            | 8,900  | 8,558  |
| Amgen, Inc. 5.25% 3/2/2030                             | 4,985  | 5,063  |
| Amgen, Inc. 4.20% 3/1/2033                             | 10,415 | 9,741  |
| Amgen, Inc. 5.25% 3/2/2033                             | 15,632 | 15,771 |
| Amgen, Inc. 5.60% 3/2/2043                             | 7,101  | 7,229  |
| Amgen, Inc. 4.875% 3/1/2053                            | 7,808  | 7,114  |
| Amgen, Inc. 5.65% 3/2/2053                             | 4,153  | 4,235  |
| Amgen, Inc. 4.40% 2/22/2062                            | 4,544  | 3,749  |
| Amgen, Inc. 5.75% 3/2/2063                             | 2,631  | 2,686  |
| AstraZeneca Finance, LLC 1.20% 5/28/2026               | 3,628  | 3,352  |
| AstraZeneca Finance, LLC 4.875% 3/3/2028               | 40,000 | 40,113 |
| AstraZeneca Finance, LLC 1.75% 5/28/2028               | 7,483  | 6,647  |
| AstraZeneca Finance, LLC 4.90% 2/26/2031               | 7,525  | 7,554  |
| AstraZeneca Finance, LLC 2.25% 5/28/2031               | 3,337  | 2,821  |
| AstraZeneca Finance, LLC 5.00% 2/26/2034               | 49,300 | 49,527 |
| AstraZeneca PLC 3.375% 11/16/2025                      | 5,000  | 4,875  |
| Banner Health 1.897% 1/1/2031                          | 5,000  | 4,120  |
| Banner Health 2.913% 1/1/2051                          | 6,005  | 4,082  |
| Baxter International, Inc. 1.322% 11/29/2024           | 34,825 | 33,835 |
| Baxter International, Inc. 1.915% 2/1/2027             | 23,217 | 21,206 |
| Baxter International, Inc. 2.272% 12/1/2028            | 10,377 | 9,146  |
| Bayer US Finance II, LLC 4.25% 12/15/2025 <sup>7</sup> | 3,251  | 3,171  |
| Bayer US Finance, LLC 6.125% 11/21/2026 <sup>7</sup>   | 23,901 | 24,105 |
| Bayer US Finance, LLC 6.25% 1/21/2029 <sup>7</sup>     | 13,802 | 14,050 |
| Bayer US Finance, LLC 6.375% 11/21/2030 <sup>7</sup>   | 2,821  | 2,886  |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Health care (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Baylor Scott & White Holdings 0.827% 11/15/2025          | USD5,462                  | \$ 5,056       |
| Baylor Scott & White Holdings 1.777% 11/15/2030          | 21,418                    | 17,550         |
| Becton, Dickinson and Co. 3.363% 6/6/2024                | 3,047                     | 3,034          |
| Bristol-Myers Squibb Co. 4.90% 2/22/2029                 | 40,500                    | 40,700         |
| Bristol-Myers Squibb Co. 5.10% 2/22/2031                 | 7,350                     | 7,424          |
| Bristol-Myers Squibb Co. 5.20% 2/22/2034                 | 8,675                     | 8,813          |
| Bristol-Myers Squibb Co. 5.55% 2/22/2054                 | 17,500                    | 18,012         |
| Bristol-Myers Squibb Co. 5.65% 2/22/2064                 | 14,500                    | 14,931         |
| Centene Corp. 4.25% 12/15/2027                           | 59,715                    | 56,982         |
| Centene Corp. 2.45% 7/15/2028                            | 46,285                    | 41,091         |
| Centene Corp. 4.625% 12/15/2029                          | 58,254                    | 55,347         |
| Centene Corp. 3.375% 2/15/2030                           | 39,311                    | 34,813         |
| Centene Corp. 3.00% 10/15/2030                           | 455                       | 391            |
| Centene Corp. 2.50% 3/1/2031                             | 25,292                    | 20,825         |
| Centene Corp. 2.625% 8/1/2031                            | 11,180                    | 9,186          |
| Cigna Group (The) 1.25% 3/15/2026                        | 9,398                     | 8,710          |
| CVS Health Corp. 5.00% 1/30/2029                         | 18,658                    | 18,719         |
| CVS Health Corp. 5.25% 1/30/2031                         | 10,000                    | 10,080         |
| CVS Health Corp. 5.30% 6/1/2033                          | 19,565                    | 19,619         |
| CVS Health Corp. 5.875% 6/1/2053                         | 6,252                     | 6,365          |
| Elevance Health, Inc. 4.90% 2/8/2026                     | 6,375                     | 6,336          |
| Elevance Health, Inc. 4.75% 2/15/2033                    | 3,648                     | 3,562          |
| Elevance Health, Inc. 5.125% 2/15/2053                   | 1,718                     | 1,648          |
| Eli Lilly and Co. 3.375% 3/15/2029                       | 1,450                     | 1,376          |
| Eli Lilly and Co. 4.70% 2/27/2033                        | 15,582                    | 15,549         |
| Eli Lilly and Co. 4.875% 2/27/2053                       | 6,426                     | 6,280          |
| Eli Lilly and Co. 4.95% 2/27/2063                        | 330                       | 321            |
| GE HealthCare Technologies, Inc. 5.65% 11/15/2027        | 5,000                     | 5,093          |
| Gilead Sciences, Inc. 1.65% 10/1/2030                    | 5,826                     | 4,802          |
| Gilead Sciences, Inc. 5.25% 10/15/2033                   | 23,622                    | 24,119         |
| HCA, Inc. 3.375% 3/15/2029                               | 3,216                     | 2,951          |
| HCA, Inc. 3.625% 3/15/2032                               | 5,000                     | 4,428          |
| HCA, Inc. 4.375% 3/15/2042                               | 7,500                     | 6,298          |
| HCA, Inc. 4.625% 3/15/2052                               | 7,121                     | 5,958          |
| Humana, Inc. 3.70% 3/23/2029                             | 5,412                     | 5,095          |
| Humana, Inc. 5.375% 4/15/2031                            | 18,597                    | 18,612         |
| Humana, Inc. 5.75% 4/15/2054                             | 6,066                     | 6,110          |
| Medtronic Global Holdings S.C.A. 4.25% 3/30/2028         | 10,604                    | 10,422         |
| Medtronic Global Holdings S.C.A. 4.50% 3/30/2033         | 19,250                    | 18,690         |
| Merck & Co., Inc. 1.90% 12/10/2028                       | 3,400                     | 3,017          |
| Merck & Co., Inc. 2.75% 12/10/2051                       | 3,915                     | 2,562          |
| Novant Health, Inc. 3.168% 11/1/2051                     | 25,939                    | 18,154         |
| Novartis Capital Corp. 1.75% 2/14/2025                   | 5,160                     | 5,013          |
| Novartis Capital Corp. 2.00% 2/14/2027                   | 5,544                     | 5,165          |
| Pfizer Investment Enterprises Pte., Ltd. 4.45% 5/19/2028 | 24,321                    | 23,987         |
| Pfizer Investment Enterprises Pte., Ltd. 4.65% 5/19/2030 | 9,250                     | 9,165          |
| Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033 | 26,131                    | 25,741         |
| Pfizer Investment Enterprises Pte., Ltd. 5.11% 5/19/2043 | 812                       | 794            |
| Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053 | 8,935                     | 8,890          |
| Sharp HealthCare 2.68% 8/1/2050                          | 15,620                    | 9,955          |
| Summa Health 3.511% 11/15/2051                           | 17,193                    | 12,838         |
| Sutter Health 1.321% 8/15/2025                           | 6,000                     | 5,687          |
| Sutter Health 5.164% 8/15/2033                           | 9,905                     | 9,989          |
| Trinity Health Corp. 2.632% 12/1/2040                    | 4,500                     | 3,265          |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Health care (continued)

|  | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| UnitedHealth Group, Inc. 1.15% 5/15/2026                           | USD1,959                  | \$ 1,812         |
| UnitedHealth Group, Inc. 5.30% 2/15/2030                           | 2,899                     | 2,969            |
| UnitedHealth Group, Inc. 2.00% 5/15/2030                           | 1,081                     | 919              |
| UnitedHealth Group, Inc. 4.20% 5/15/2032                           | 1,110                     | 1,055            |
| Viatis, Inc. 1.65% 6/22/2025                                       | 4,735                     | 4,504            |
| West Virginia United Health System Obligated Group 3.129% 6/1/2050 | 4,165                     | 2,739            |
|  |                           | <u>1,054,384</u> |

## Industrials 0.40%

|  |        |        |
|--|--------|--------|
| Air Lease Corp. 0.80% 8/18/2024                            | 38,325 | 37,599 |
| Air Lease Corp. 2.875% 1/15/2026                           | 37,797 | 36,165 |
| Air Lease Corp. 2.20% 1/15/2027                            | 28,758 | 26,460 |
| Air Lease Corp. 2.10% 9/1/2028                             | 5,824  | 5,102  |
| Avolon Holdings Funding, Ltd. 3.95% 7/1/2024 <sup>7</sup>  | 43,930 | 43,679 |
| Avolon Holdings Funding, Ltd. 4.375% 5/1/2026 <sup>7</sup> | 7,377  | 7,129  |
| BAE Systems PLC 5.125% 3/26/2029 <sup>7</sup>              | 24,984 | 25,083 |
| BAE Systems PLC 5.25% 3/26/2031 <sup>7</sup>               | 21,513 | 21,621 |
| BAE Systems PLC 5.30% 3/26/2034 <sup>7</sup>               | 11,308 | 11,369 |
| BAE Systems PLC 5.50% 3/26/2054 <sup>7</sup>               | 2,445  | 2,470  |
| Boeing Co. 4.875% 5/1/2025                                 | 45,524 | 45,025 |
| Boeing Co. 2.75% 2/1/2026                                  | 50,866 | 48,246 |
| Boeing Co. 2.196% 2/4/2026                                 | 32,289 | 30,243 |
| Boeing Co. 3.10% 5/1/2026                                  | 4,822  | 4,579  |
| Boeing Co. 5.04% 5/1/2027                                  | 53,982 | 52,987 |
| Boeing Co. 3.25% 2/1/2028                                  | 75,139 | 69,163 |
| Boeing Co. 3.25% 3/1/2028                                  | 22,113 | 20,285 |
| Boeing Co. 5.15% 5/1/2030                                  | 18,909 | 18,304 |
| Boeing Co. 3.625% 2/1/2031                                 | 6,941  | 6,114  |
| Boeing Co. 3.60% 5/1/2034                                  | 3,180  | 2,637  |
| Boeing Co. 3.25% 2/1/2035                                  | 133    | 105    |
| Boeing Co. 3.50% 3/1/2039                                  | 116    | 86     |
| Boeing Co. 5.705% 5/1/2040                                 | 183    | 175    |
| Boeing Co. 3.90% 5/1/2049                                  | 342    | 244    |
| Boeing Co. 3.75% 2/1/2050                                  | 229    | 160    |
| Boeing Co. 5.805% 5/1/2050                                 | 36,206 | 34,289 |
| Canadian Pacific Railway Co. 1.75% 12/2/2026               | 4,071  | 3,740  |
| Canadian Pacific Railway Co. 3.10% 12/2/2051               | 4,483  | 3,097  |
| Carrier Global Corp. 2.242% 2/15/2025                      | 694    | 673    |
| Carrier Global Corp. 2.493% 2/15/2027                      | 555    | 517    |
| Carrier Global Corp. 3.377% 4/5/2040                       | 2,500  | 1,959  |
| Carrier Global Corp. 6.20% 3/15/2054                       | 1,259  | 1,387  |
| CSX Corp. 3.80% 3/1/2028                                   | 3,590  | 3,475  |
| CSX Corp. 4.25% 3/15/2029                                  | 3,650  | 3,575  |
| Emerson Electric Co. 1.80% 10/15/2027                      | 1,480  | 1,339  |
| Honeywell International, Inc. 2.30% 8/15/2024              | 6,660  | 6,579  |
| L3Harris Technologies, Inc. 5.40% 7/31/2033                | 17,732 | 17,853 |
| L3Harris Technologies, Inc. 5.60% 7/31/2053                | 15,438 | 15,683 |
| Lockheed Martin Corp. 4.45% 5/15/2028                      | 14,154 | 14,031 |
| Lockheed Martin Corp. 5.25% 1/15/2033                      | 19,541 | 20,099 |
| Lockheed Martin Corp. 4.75% 2/15/2034                      | 37,750 | 37,271 |
| Masco Corp. 1.50% 2/15/2028                                | 6,884  | 6,031  |
| Masco Corp. 2.00% 2/15/2031                                | 6,626  | 5,424  |
| Masco Corp. 3.125% 2/15/2051                               | 2,059  | 1,400  |
| Mexico City Airport Trust 3.875% 4/30/2028 <sup>7</sup>    | 920    | 866    |



## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Industrials (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Mexico City Airport Trust 5.50% 10/31/2046                        | USD1,290                  | \$ 1,094       |
| Mexico City Airport Trust 5.50% 7/31/2047                         | 17,195                    | 14,584         |
| Mexico City Airport Trust 5.50% 7/31/2047 <sup>7</sup>            | 5,367                     | 4,552          |
| Norfolk Southern Corp. 4.45% 3/1/2033                             | 3,271                     | 3,140          |
| Norfolk Southern Corp. 3.05% 5/15/2050                            | 4,487                     | 3,039          |
| Norfolk Southern Corp. 4.55% 6/1/2053                             | 1,966                     | 1,724          |
| Norfolk Southern Corp. 5.35% 8/1/2054                             | 16,224                    | 16,118         |
| Northrop Grumman Corp. 2.93% 1/15/2025                            | 7,120                     | 6,989          |
| RTX Corp. 5.00% 2/27/2026   | 207                       | 207            |
| RTX Corp. 4.125% 11/16/2028                                       | 30                        | 29             |
| RTX Corp. 1.90% 9/1/2031  | 2,015                     | 1,625          |
| RTX Corp. 5.15% 2/27/2033   | 13,347                    | 13,379         |
| RTX Corp. 5.375% 2/27/2053  | 5,079                     | 5,013          |
| RTX Corp. 6.40% 3/15/2054   | 23,494                    | 26,603         |
| Siemens Financieringsmaatschappij NV 1.20% 3/11/2026 <sup>7</sup> | 10,165                    | 9,479          |
| Singapore Airlines, Ltd. 5.25% 3/21/2034                          | 8,160                     | 8,220          |
| Triton Container International, Ltd. 1.15% 6/7/2024 <sup>7</sup>  | 10,482                    | 10,389         |
| Triton Container International, Ltd. 3.15% 6/15/2031 <sup>7</sup> | 19,690                    | 15,893         |
| Union Pacific Corp. 3.75% 7/15/2025                               | 3,080                     | 3,027          |
| Union Pacific Corp. 2.891% 4/6/2036                               | 7,377                     | 6,023          |
| Union Pacific Corp. 3.839% 3/20/2060                              | 2,376                     | 1,827          |
| Union Pacific Corp. 3.799% 4/6/2071                               | 2,376                     | 1,768          |
| Veralto Corp. 5.35% 9/18/2028 <sup>7</sup>                        | 35,000                    | 35,474         |
|   |                           | <u>884,514</u> |

## Consumer staples 0.32%

|  |        |        |
|--|--------|--------|
| 7-Eleven, Inc. 1.30% 2/10/2028 <sup>7</sup>                | 10,295 | 8,976  |
| Altria Group, Inc. 2.35% 5/6/2025                          | 7,671  | 7,426  |
| Altria Group, Inc. 3.70% 2/4/2051                          | 1,618  | 1,132  |
| Anheuser-Busch InBev Worldwide, Inc. 4.35% 6/1/2040        | 15,000 | 13,593 |
| Anheuser-Busch InBev Worldwide, Inc. 4.60% 4/15/2048       | 1,450  | 1,327  |
| BAT Capital Corp. 4.70% 4/2/2027                           | 5,241  | 5,156  |
| BAT Capital Corp. 3.557% 8/15/2027                         | 7,291  | 6,906  |
| BAT Capital Corp. 2.259% 3/25/2028                         | 17,837 | 15,888 |
| BAT Capital Corp. 3.462% 9/6/2029                          | 2,500  | 2,284  |
| BAT Capital Corp. 4.906% 4/2/2030                          | 130    | 127    |
| BAT Capital Corp. 6.343% 8/2/2030                          | 31,185 | 32,509 |
| BAT Capital Corp. 5.834% 2/20/2031                         | 18,643 | 18,813 |
| BAT Capital Corp. 2.726% 3/25/2031                         | 4,625  | 3,892  |
| BAT Capital Corp. 4.742% 3/16/2032                         | 21,886 | 20,947 |
| BAT Capital Corp. 6.421% 8/2/2033                          | 49,316 | 51,623 |
| BAT Capital Corp. 6.00% 2/20/2034                          | 16,000 | 16,211 |
| BAT Capital Corp. 4.39% 8/15/2037                          | 27,670 | 23,273 |
| BAT Capital Corp. 7.079% 8/2/2043                          | 35,050 | 37,424 |
| BAT Capital Corp. 4.54% 8/15/2047                          | 15,234 | 11,772 |
| BAT Capital Corp. 4.758% 9/6/2049                          | 1,263  | 1,006  |
| BAT Capital Corp. 3.984% 9/25/2050                         | 10,460 | 7,366  |
| BAT Capital Corp. 5.65% 3/16/2052                          | 8,087  | 7,307  |
| BAT Capital Corp. 7.081% 8/2/2053                          | 36,446 | 39,327 |
| BAT International Finance PLC 3.95% 6/15/2025 <sup>7</sup> | 103    | 101    |
| BAT International Finance PLC 1.668% 3/25/2026             | 20,205 | 18,818 |
| BAT International Finance PLC 4.448% 3/16/2028             | 38,911 | 37,805 |
| BAT International Finance PLC 5.931% 2/2/2029              | 15,000 | 15,406 |
| Coca-Cola Co. 1.00% 3/15/2028                              | 6,090  | 5,342  |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Consumer staples (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Conagra Brands, Inc. 1.375% 11/1/2027               | USD6,375                  | \$ 5,581       |
| Conagra Brands, Inc. 5.30% 11/1/2038                | 1,050                     | 1,001          |
| Constellation Brands, Inc. 3.60% 2/15/2028          | 2,500                     | 2,375          |
| Constellation Brands, Inc. 2.25% 8/1/2031           | 4,462                     | 3,688          |
| Costco Wholesale Corp. 1.375% 6/20/2027             | 6,670                     | 6,037          |
| J. M. Smucker Co. (The) 5.90% 11/15/2028            | 8,870                     | 9,203          |
| J. M. Smucker Co. (The) 6.20% 11/15/2033            | 6,195                     | 6,612          |
| J. M. Smucker Co. (The) 6.50% 11/15/2043            | 958                       | 1,040          |
| J. M. Smucker Co. (The) 6.50% 11/15/2053            | 3,599                     | 3,999          |
| JBS USA Lux SA 2.50% 1/15/2027                      | 34,174                    | 31,523         |
| JBS USA Lux SA 3.00% 2/2/2029                       | 20,890                    | 18,512         |
| JBS USA Lux SA 5.50% 1/15/2030                      | 156                       | 154            |
| JBS USA Lux SA 3.625% 1/15/2032                     | 2,104                     | 1,802          |
| Keurig Dr Pepper, Inc. 4.417% 5/25/2025             | 1,194                     | 1,182          |
| Keurig Dr Pepper, Inc. 3.20% 5/1/2030               | 2,510                     | 2,263          |
| Nestlé Holdings, Inc. 4.85% 3/14/2033 <sup>7</sup>  | 3,129                     | 3,159          |
| PepsiCo, Inc. 2.625% 10/21/2041                     | 14,201                    | 10,331         |
| PepsiCo, Inc. 3.625% 3/19/2050                      | 2,109                     | 1,686          |
| PepsiCo, Inc. 2.75% 10/21/2051                      | 5,168                     | 3,454          |
| Philip Morris International, Inc. 2.875% 5/1/2024   | 5,270                     | 5,258          |
| Philip Morris International, Inc. 1.50% 5/1/2025    | 6,434                     | 6,183          |
| Philip Morris International, Inc. 4.875% 2/13/2026  | 3,717                     | 3,704          |
| Philip Morris International, Inc. 0.875% 5/1/2026   | 8,311                     | 7,634          |
| Philip Morris International, Inc. 5.125% 11/17/2027 | 26,447                    | 26,594         |
| Philip Morris International, Inc. 4.875% 2/15/2028  | 28,500                    | 28,437         |
| Philip Morris International, Inc. 5.625% 11/17/2029 | 16,943                    | 17,457         |
| Philip Morris International, Inc. 5.125% 2/15/2030  | 19,786                    | 19,798         |
| Philip Morris International, Inc. 5.50% 9/7/2030    | 6,000                     | 6,119          |
| Philip Morris International, Inc. 1.75% 11/1/2030   | 7,178                     | 5,862          |
| Philip Morris International, Inc. 5.125% 2/13/2031  | 30,014                    | 29,831         |
| Philip Morris International, Inc. 5.75% 11/17/2032  | 8,756                     | 9,046          |
| Philip Morris International, Inc. 5.25% 2/13/2034   | 12,811                    | 12,703         |
| Sysco Corp. 3.15% 12/14/2051                        | 535                       | 367            |
|   |                           | <u>704,352</u> |

## Communication services 0.26%

|  |        |        |
|--|--------|--------|
| AT&T, Inc. 2.30% 6/1/2027                              | 3,530  | 3,255  |
| AT&T, Inc. 4.35% 3/1/2029                              | 5,000  | 4,873  |
| AT&T, Inc. 2.25% 2/1/2032                              | 4,055  | 3,297  |
| AT&T, Inc. 5.40% 2/15/2034                             | 3,954  | 4,007  |
| AT&T, Inc. 3.50% 9/15/2053                             | 10,178 | 7,186  |
| Charter Communications Operating, LLC 4.908% 7/23/2025 | 2,500  | 2,470  |
| Charter Communications Operating, LLC 4.20% 3/15/2028  | 10,000 | 9,430  |
| Charter Communications Operating, LLC 2.25% 1/15/2029  | 2,417  | 2,057  |
| Charter Communications Operating, LLC 4.40% 4/1/2033   | 1,945  | 1,725  |
| Charter Communications Operating, LLC 3.90% 6/1/2052   | 3,750  | 2,387  |
| Charter Communications Operating, LLC 5.25% 4/1/2053   | 18,500 | 14,668 |
| Comcast Corp. 1.95% 1/15/2031                          | 10,000 | 8,312  |
| Comcast Corp. 4.80% 5/15/2033                          | 10,000 | 9,870  |
| Comcast Corp. 2.937% 11/1/2056                         | 2,267  | 1,429  |
| Netflix, Inc. 3.625% 6/15/2025 <sup>7</sup>            | 3,564  | 3,490  |
| Netflix, Inc. 4.875% 4/15/2028                         | 29,946 | 29,913 |
| Netflix, Inc. 5.875% 11/15/2028                        | 25,395 | 26,409 |
| Netflix, Inc. 6.375% 5/15/2029                         | 10,157 | 10,821 |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Communication services (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Netflix, Inc. 5.375% 11/15/2029 <sup>7</sup>        | USD53,763                 | \$ 54,880      |
| Netflix, Inc. 4.875% 6/15/2030 <sup>7</sup>         | 27,342                    | 27,158         |
| SBA Tower Trust 1.631% 11/15/2026 <sup>7</sup>      | 99,657                    | 90,234         |
| Take-Two Interactive Software, Inc. 4.00% 4/14/2032 | 8,925                     | 8,251          |
| Tencent Holdings, Ltd. 2.39% 6/3/2030               | 2,749                     | 2,350          |
| Tencent Holdings, Ltd. 3.68% 4/22/2041              | 7,143                     | 5,718          |
| Tencent Holdings, Ltd. 3.84% 4/22/2051              | 26,193                    | 19,938         |
| T-Mobile USA, Inc. 3.50% 4/15/2025                  | 4,090                     | 4,011          |
| T-Mobile USA, Inc. 1.50% 2/15/2026                  | 3,750                     | 3,502          |
| T-Mobile USA, Inc. 2.25% 2/15/2026                  | 2,727                     | 2,582          |
| T-Mobile USA, Inc. 2.625% 4/15/2026                 | 10,555                    | 10,033         |
| T-Mobile USA, Inc. 3.75% 4/15/2027                  | 5,000                     | 4,817          |
| T-Mobile USA, Inc. 2.05% 2/15/2028                  | 2,390                     | 2,142          |
| T-Mobile USA, Inc. 4.95% 3/15/2028                  | 9,232                     | 9,213          |
| T-Mobile USA, Inc. 4.80% 7/15/2028                  | 19,250                    | 19,099         |
| T-Mobile USA, Inc. 4.85% 1/15/2029                  | 15,000                    | 14,896         |
| T-Mobile USA, Inc. 2.625% 2/15/2029                 | 4,834                     | 4,330          |
| T-Mobile USA, Inc. 2.40% 3/15/2029                  | 401                       | 356            |
| T-Mobile USA, Inc. 2.55% 2/15/2031                  | 244                       | 208            |
| T-Mobile USA, Inc. 2.875% 2/15/2031                 | 6,525                     | 5,673          |
| T-Mobile USA, Inc. 2.70% 3/15/2032                  | 2,990                     | 2,516          |
| T-Mobile USA, Inc. 5.05% 7/15/2033                  | 2,124                     | 2,102          |
| T-Mobile USA, Inc. 3.40% 10/15/2052                 | 1,653                     | 1,173          |
| T-Mobile USA, Inc. 5.75% 1/15/2054                  | 15,576                    | 16,141         |
| T-Mobile USA, Inc. 6.00% 6/15/2054                  | 12,212                    | 13,063         |
| T-Mobile USA, Inc. 5.50% 1/15/2055                  | 8,254                     | 8,244          |
| Verizon Communications, Inc. 2.55% 3/21/2031        | 1,933                     | 1,652          |
| Verizon Communications, Inc. 2.355% 3/15/2032       | 13,908                    | 11,435         |
| Verizon Communications, Inc. 5.05% 5/9/2033         | 17,462                    | 17,462         |
| Verizon Communications, Inc. 2.875% 11/20/2050      | 7,917                     | 5,175          |
| WarnerMedia Holdings, Inc. 3.638% 3/15/2025         | 16,901                    | 16,568         |
| WarnerMedia Holdings, Inc. 3.755% 3/15/2027         | 26,114                    | 24,928         |
| WarnerMedia Holdings, Inc. 4.054% 3/15/2029         | 6,986                     | 6,542          |
| WarnerMedia Holdings, Inc. 4.279% 3/15/2032         | 1,271                     | 1,136          |
| WarnerMedia Holdings, Inc. 5.141% 3/15/2052         | 23,715                    | 19,699         |
|   |                           | <u>582,826</u> |

## Real estate 0.16%

|  |        |        |
|--|--------|--------|
| Alexandria Real Estate Equities, Inc. 3.95% 1/15/2028  | 2,720  | 2,608  |
| Alexandria Real Estate Equities, Inc. 3.375% 8/15/2031 | 3,540  | 3,158  |
| Alexandria Real Estate Equities, Inc. 4.85% 4/15/2049  | 2,040  | 1,802  |
| Alexandria Real Estate Equities, Inc. 4.00% 2/1/2050   | 3,907  | 3,011  |
| American Tower Corp. 1.45% 9/15/2026                   | 10,457 | 9,534  |
| American Tower Corp. 3.60% 1/15/2028                   | 3,750  | 3,548  |
| American Tower Corp. 2.30% 9/15/2031                   | 732    | 598    |
| American Tower Corp. 2.95% 1/15/2051                   | 3,750  | 2,421  |
| Boston Properties, LP 2.90% 3/15/2030                  | 5,006  | 4,292  |
| Boston Properties, LP 3.25% 1/30/2031                  | 20,599 | 17,638 |
| Boston Properties, LP 2.55% 4/1/2032                   | 9,767  | 7,731  |
| Boston Properties, LP 2.45% 10/1/2033                  | 8,807  | 6,638  |
| Boston Properties, LP 6.50% 1/15/2034                  | 86,724 | 90,011 |
| COPT Defense Properties, LP 2.00% 1/15/2029            | 6,210  | 5,212  |
| COPT Defense Properties, LP 2.75% 4/15/2031            | 10,184 | 8,406  |
| COPT Defense Properties, LP 2.90% 12/1/2033            | 31,245 | 24,519 |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Real estate (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Corp. Inmobiliaria Vesta, SAB de CV 3.625% 5/13/2031 <sup>7</sup> | USD7,150                  | \$ 6,264       |
| Crown Castle, Inc. 5.00% 1/11/2028                                | 1,652                     | 1,635          |
| Digital Realty Trust, LP 5.55% 1/15/2028                          | 5,000                     | 5,037          |
| Essex Portfolio, LP 3.875% 5/1/2024                               | 7,220                     | 7,207          |
| Essex Portfolio, LP 3.50% 4/1/2025                                | 7,445                     | 7,295          |
| Essex Portfolio, LP 3.375% 4/15/2026                              | 2,395                     | 2,308          |
| Extra Space Storage, LP 2.35% 3/15/2032                           | 8,596                     | 6,883          |
| GLP Capital, LP 3.35% 9/1/2024                                    | 2,400                     | 2,381          |
| GLP Capital, LP 4.00% 1/15/2030                                   | 5,000                     | 4,568          |
| Invitation Homes Operating Partnership, LP 2.00% 8/15/2031        | 10,194                    | 8,105          |
| Kilroy Realty, LP 6.25% 1/15/2036                                 | 5,957                     | 5,823          |
| Prologis, LP 4.875% 6/15/2028                                     | 11,469                    | 11,488         |
| Prologis, LP 4.75% 6/15/2033                                      | 19,679                    | 19,295         |
| Prologis, LP 5.125% 1/15/2034                                     | 9,000                     | 9,043          |
| Prologis, LP 5.00% 3/15/2034                                      | 16,390                    | 16,301         |
| Prologis, LP 5.25% 6/15/2053                                      | 5,119                     | 5,043          |
| Prologis, LP 5.25% 3/15/2054                                      | 2,495                     | 2,452          |
| Public Storage Operating Co. 1.85% 5/1/2028                       | 8,830                     | 7,865          |
| Public Storage Operating Co. 1.95% 11/9/2028                      | 6,081                     | 5,368          |
| Public Storage Operating Co. 2.30% 5/1/2031                       | 2,959                     | 2,501          |
| Scentre Group Trust 1 3.25% 10/28/2025 <sup>7</sup>               | 1,780                     | 1,722          |
| Scentre Group Trust 1 3.75% 3/23/2027 <sup>7</sup>                | 7,630                     | 7,312          |
| Sun Communities Operating, LP 2.30% 11/1/2028                     | 6,430                     | 5,622          |
| Sun Communities Operating, LP 2.70% 7/15/2031                     | 1,753                     | 1,445          |
|   |                           | <u>344,090</u> |

## Information technology 0.10%

|  |        |        |
|--|--------|--------|
| Analog Devices, Inc. 1.70% 10/1/2028           | 2,487  | 2,186  |
| Analog Devices, Inc. 2.10% 10/1/2031           | 5,376  | 4,461  |
| Booz Allen Hamilton, Inc. 5.95% 8/4/2033       | 6,135  | 6,354  |
| Broadcom Corp. 3.875% 1/15/2027                | 12     | 12     |
| Broadcom, Inc. 4.00% 4/15/2029 <sup>7</sup>    | 219    | 209    |
| Broadcom, Inc. 4.15% 4/15/2032 <sup>7</sup>    | 2,471  | 2,293  |
| Broadcom, Inc. 3.469% 4/15/2034 <sup>7</sup>   | 1,838  | 1,576  |
| Broadcom, Inc. 3.187% 11/15/2036 <sup>7</sup>  | 588    | 468    |
| Cisco Systems, Inc. 4.85% 2/26/2029            | 19,535 | 19,688 |
| Cisco Systems, Inc. 4.95% 2/26/2031            | 16,380 | 16,533 |
| Cisco Systems, Inc. 5.05% 2/26/2034            | 4,538  | 4,601  |
| Cisco Systems, Inc. 5.30% 2/26/2054            | 7,220  | 7,417  |
| Cisco Systems, Inc. 5.35% 2/26/2064            | 7,467  | 7,659  |
| Hewlett Packard Enterprise Co. 5.90% 10/1/2024 | 10,000 | 10,017 |
| Intel Corp. 5.20% 2/10/2033                    | 21,813 | 22,125 |
| Intuit, Inc. 0.95% 7/15/2025                   | 3,170  | 3,004  |
| Intuit, Inc. 1.35% 7/15/2027                   | 2,890  | 2,586  |
| Microchip Technology, Inc. 5.05% 3/15/2029     | 23,325 | 23,338 |
| Microsoft Corp. 2.921% 3/17/2052               | 4,792  | 3,391  |
| Oracle Corp. 3.60% 4/1/2050                    | 8,311  | 6,009  |
| Oracle Corp. 5.55% 2/6/2053                    | 32,951 | 32,257 |
| Texas Instruments, Inc. 4.60% 2/8/2029         | 10,216 | 10,237 |
| Texas Instruments, Inc. 4.85% 2/8/2034         | 5,536  | 5,565  |
| Texas Instruments, Inc. 5.15% 2/8/2054         | 9,316  | 9,359  |

## Bonds, notes &amp; other debt instruments (continued)

## Corporate bonds, notes &amp; loans (continued)

## Information technology (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Texas Instruments, Inc. 5.05% 5/18/2063         | USD25,750                 | \$ 25,098      |
| TSMC Global, Ltd. 4.375% 7/22/2027 <sup>7</sup> | 332                       | 327            |
|   |                           | <u>226,770</u> |

## Materials 0.09%

|  |        |                |
|--|--------|----------------|
| Air Products and Chemicals, Inc. 1.50% 10/15/2025                    | 2,610  | 2,475          |
| Air Products and Chemicals, Inc. 1.85% 5/15/2027                     | 7,229  | 6,640          |
| Air Products and Chemicals, Inc. 2.05% 5/15/2030                     | 3,140  | 2,690          |
| Anglo American Capital PLC 5.375% 4/1/2025 <sup>7</sup>              | 5,000  | 4,967          |
| Anglo American Capital PLC 2.25% 3/17/2028 <sup>7</sup>              | 4,194  | 3,731          |
| Anglo American Capital PLC 3.95% 9/10/2050 <sup>7</sup>              | 3,750  | 2,824          |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2026                      | 7,000  | 7,044          |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2030                      | 8,500  | 8,648          |
| BHP Billiton Finance (USA), Ltd. 4.90% 2/28/2033                     | 5,538  | 5,494          |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2033                      | 11,011 | 11,145         |
| BHP Billiton Finance (USA), Ltd. 5.50% 9/8/2053                      | 8,500  | 8,791          |
| Celanese US Holdings, LLC 6.165% 7/15/2027                           | 31,000 | 31,587         |
| Celanese US Holdings, LLC 6.55% 11/15/2030                           | 16,835 | 17,721         |
| Celanese US Holdings, LLC 6.379% 7/15/2032                           | 2,094  | 2,174          |
| Celanese US Holdings, LLC 6.70% 11/15/2033                           | 9,224  | 9,841          |
| Corporacion Nacional del Cobre de Chile 5.125% 2/2/2033 <sup>7</sup> | 299    | 285            |
| Dow Chemical Co. (The) 5.55% 11/30/2048                              | 6,860  | 6,705          |
| Dow Chemical Co. (The) 4.80% 5/15/2049                               | 4,641  | 4,090          |
| Dow Chemical Co. (The) 3.60% 11/15/2050                              | 7,611  | 5,553          |
| Dow Chemical Co. (The) 6.90% 5/15/2053                               | 2,996  | 3,466          |
| Dow Chemical Co. (The) 5.60% 2/15/2054                               | 2,740  | 2,731          |
| Eastman Chemical Co. 3.80% 3/15/2025                                 | 7,405  | 7,277          |
| EIDP, Inc. 4.80% 5/15/2033   | 1,086  | 1,071          |
| LYB International Finance III, LLC 1.25% 10/1/2025                   | 14,881 | 13,978         |
| LYB International Finance III, LLC 2.25% 10/1/2030                   | 9,848  | 8,307          |
| LYB International Finance III, LLC 4.20% 5/1/2050                    | 7,402  | 5,797          |
| LYB International Finance III, LLC 3.625% 4/1/2051                   | 7,054  | 5,002          |
| Mosaic Co. 4.05% 11/15/2027  | 4,490  | 4,333          |
| Nutrien, Ltd. 5.95% 11/7/2025  | 2,985  | 3,011          |
| OCI NV 6.70% 3/16/2033 <sup>7</sup>                                  | 2,531  | 2,525          |
| Sherwin-Williams Co. 3.125% 6/1/2024                                 | 4,260  | 4,240          |
| Sherwin-Williams Co. 2.20% 3/15/2032                                 | 3,123  | 2,545          |
| Sherwin-Williams Co. 3.80% 8/15/2049                                 | 80     | 63             |
| Sherwin-Williams Co. 3.30% 5/15/2050                                 | 1,500  | 1,062          |
| Westlake Corp. 4.375% 11/15/2047                                     | 1,500  | 1,240          |
|  |        | <u>209,053</u> |

## Other 0.00%

|   |        |                   |
|---|--------|-------------------|
| Rockefeller Foundation (The) 2.492% 10/1/2050   | 13,095 | 8,421             |
| <b>Total corporate bonds, notes &amp; loans</b> |        | <u>16,049,876</u> |

## U.S. Treasury bonds &amp; notes 5.02%

## U.S. Treasury 3.96%

|                                |        |        |
|--------------------------------|--------|--------|
| U.S. Treasury 3.00% 6/30/2024  | 72,001 | 71,593 |
| U.S. Treasury 3.25% 8/31/2024  | 13,147 | 13,037 |
| U.S. Treasury 0.375% 9/15/2024 | 62,080 | 60,741 |
| U.S. Treasury 2.25% 11/15/2024 | 74,340 | 73,001 |
| U.S. Treasury 4.25% 12/31/2024 | 49,100 | 48,772 |
| U.S. Treasury 2.00% 2/15/2025  | 29,740 | 28,951 |

Bonds, notes & other debt instruments (continued)

U.S. Treasury bonds & notes (continued)

U.S. Treasury (continued)

|                                 | Principal amount<br>(000) | Value<br>(000) |
|---------------------------------|---------------------------|----------------|
| U.S. Treasury 2.125% 5/15/2025  | USD24,780                 | \$ 24,020      |
| U.S. Treasury 3.00% 7/15/2025   | 9,772                     | 9,544          |
| U.S. Treasury 4.75% 7/31/2025   | 134,671                   | 134,452        |
| U.S. Treasury 5.00% 8/31/2025   | 24,960                    | 25,011         |
| U.S. Treasury 3.00% 10/31/2025  | 148,012                   | 144,024        |
| U.S. Treasury 5.00% 10/31/2025  | 111,764                   | 112,097        |
| U.S. Treasury 0.375% 11/30/2025 | 20,000                    | 18,611         |
| U.S. Treasury 3.875% 1/15/2026  | 5,143                     | 5,071          |
| U.S. Treasury 4.00% 2/15/2026   | 70,932                    | 70,068         |
| U.S. Treasury 4.625% 2/28/2026  | 30,241                    | 30,220         |
| U.S. Treasury 2.25% 3/31/2026   | 52,663                    | 50,300         |
| U.S. Treasury 3.625% 5/15/2026  | 7,018                     | 6,881          |
| U.S. Treasury 4.375% 8/15/2026  | 76,272                    | 75,995         |
| U.S. Treasury 0.75% 8/31/2026   | 37                        | 34             |
| U.S. Treasury 4.625% 9/15/2026  | 13,790                    | 13,822         |
| U.S. Treasury 0.875% 9/30/2026  | 2,380                     | 2,178          |
| U.S. Treasury 1.125% 10/31/2026 | 79,610                    | 73,148         |
| U.S. Treasury 2.00% 11/15/2026  | 47,200                    | 44,324         |
| U.S. Treasury 4.625% 11/15/2026 | 19,809                    | 19,879         |
| U.S. Treasury 6.50% 11/15/2026  | 39,650                    | 41,702         |
| U.S. Treasury 4.00% 1/15/2027   | 52,181                    | 51,572         |
| U.S. Treasury 2.25% 2/15/2027   | 11,150                    | 10,500         |
| U.S. Treasury 4.125% 2/15/2027  | 7,942                     | 7,877          |
| U.S. Treasury 1.125% 2/28/2027  | 930                       | 847            |
| U.S. Treasury 4.25% 3/15/2027   | 14,711                    | 14,647         |
| U.S. Treasury 2.375% 5/15/2027  | 4,310                     | 4,058          |
| U.S. Treasury 3.25% 6/30/2027   | 242,903                   | 234,667        |
| U.S. Treasury 6.375% 8/15/2027  | 35,690                    | 37,911         |
| U.S. Treasury 0.625% 12/31/2027 | 84,540                    | 73,810         |
| U.S. Treasury 2.75% 2/15/2028   | 10,125                    | 9,562          |
| U.S. Treasury 4.00% 2/29/2028   | 171,747                   | 169,797        |
| U.S. Treasury 3.625% 3/31/2028  | 52,103                    | 50,811         |
| U.S. Treasury 2.875% 5/15/2028  | 46,997                    | 44,494         |
| U.S. Treasury 3.625% 5/31/2028  | 160,636                   | 156,595        |
| U.S. Treasury 1.25% 6/30/2028   | 142,130                   | 125,557        |
| U.S. Treasury 4.00% 6/30/2028   | 339,556                   | 335,867        |
| U.S. Treasury 1.00% 7/31/2028   | 58,400                    | 50,904         |
| U.S. Treasury 4.125% 7/31/2028  | 445,000                   | 442,428        |
| U.S. Treasury 1.375% 10/31/2028 | 60,100                    | 52,963         |
| U.S. Treasury 3.125% 11/15/2028 | 41,549                    | 39,590         |
| U.S. Treasury 1.50% 11/30/2028  | 46,700                    | 41,318         |
| U.S. Treasury 4.00% 1/31/2029   | 354,696                   | 351,177        |
| U.S. Treasury 5.25% 2/15/2029   | 35,690                    | 37,296         |
| U.S. Treasury 4.25% 2/28/2029   | 106,881                   | 107,056        |
| U.S. Treasury 3.25% 6/30/2029   | 58,480                    | 55,794         |
| U.S. Treasury 1.625% 8/15/2029  | 24,780                    | 21,754         |
| U.S. Treasury 3.50% 1/31/2030   | 67,000                    | 64,487         |
| U.S. Treasury 4.00% 2/28/2030   | 236,283                   | 233,508        |
| U.S. Treasury 3.625% 3/31/2030  | 23,000                    | 22,272         |
| U.S. Treasury 0.625% 5/15/2030  | 22,310                    | 18,025         |
| U.S. Treasury 3.75% 6/30/2030   | 4,675                     | 4,553          |
| U.S. Treasury 0.625% 8/15/2030  | 114,675                   | 91,883         |
| U.S. Treasury 4.625% 9/30/2030  | 105,199                   | 107,549        |
| U.S. Treasury 4.875% 10/31/2030 | 62,722                    | 65,021         |



## Bonds, notes &amp; other debt instruments (continued)

## U.S. Treasury bonds &amp; notes (continued)

| U.S. Treasury (continued)                     | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| U.S. Treasury 4.25% 2/28/2031                 | USD 2,040                 | \$ 2,044         |
| U.S. Treasury 1.25% 8/15/2031                 | 38,263                    | 31,185           |
| U.S. Treasury 2.875% 5/15/2032                | 93,519                    | 84,971           |
| U.S. Treasury 4.125% 11/15/2032               | 20,061                    | 19,934           |
| U.S. Treasury 3.50% 2/15/2033                 | 211,876                   | 200,761          |
| U.S. Treasury 3.375% 5/15/2033                | 48,871                    | 45,805           |
| U.S. Treasury 3.875% 8/15/2033                | 421,127                   | 410,220          |
| U.S. Treasury 4.50% 11/15/2033                | 6,762                     | 6,916            |
| U.S. Treasury 4.00% 2/15/2034                 | 134,787                   | 132,607          |
| U.S. Treasury 4.25% 5/15/2039                 | 84,397                    | 84,265           |
| U.S. Treasury 1.125% 5/15/2040                | 39,649                    | 24,797           |
| U.S. Treasury 1.875% 2/15/2041 <sup>10</sup>  | 150,000                   | 104,662          |
| U.S. Treasury 2.25% 5/15/2041                 | 140,792                   | 104,118          |
| U.S. Treasury 2.00% 11/15/2041                | 6,986                     | 4,905            |
| U.S. Treasury 2.375% 2/15/2042                | 29,288                    | 21,801           |
| U.S. Treasury 3.00% 5/15/2042                 | 259,311                   | 212,452          |
| U.S. Treasury 3.25% 5/15/2042 <sup>10</sup>   | 424,061                   | 360,714          |
| U.S. Treasury 2.75% 8/15/2042                 | 32,660                    | 25,653           |
| U.S. Treasury 3.375% 8/15/2042                | 152,000                   | 131,385          |
| U.S. Treasury 3.125% 2/15/2043                | 47,605                    | 39,451           |
| U.S. Treasury 2.875% 5/15/2043                | 36,090                    | 28,703           |
| U.S. Treasury 3.875% 5/15/2043                | 34,310                    | 31,685           |
| U.S. Treasury 4.75% 11/15/2043 <sup>10</sup>  | 266,413                   | 276,528          |
| U.S. Treasury 3.625% 2/15/2044                | 24,780                    | 22,006           |
| U.S. Treasury 4.50% 2/15/2044                 | 261,145                   | 262,696          |
| U.S. Treasury 3.125% 8/15/2044                | 39,447                    | 32,330           |
| U.S. Treasury 2.50% 2/15/2045                 | 51,860                    | 37,946           |
| U.S. Treasury 3.00% 5/15/2045                 | 24,780                    | 19,776           |
| U.S. Treasury 3.00% 11/15/2045                | 23,145                    | 18,393           |
| U.S. Treasury 3.00% 5/15/2047                 | 55,603                    | 43,696           |
| U.S. Treasury 2.75% 8/15/2047                 | 92,746                    | 69,451           |
| U.S. Treasury 3.00% 2/15/2048                 | 3,743                     | 2,929            |
| U.S. Treasury 2.00% 2/15/2050 <sup>10</sup>   | 65,583                    | 41,112           |
| U.S. Treasury 2.375% 5/15/2051                | 84,719                    | 57,553           |
| U.S. Treasury 2.00% 8/15/2051                 | 571                       | 354              |
| U.S. Treasury 1.875% 11/15/2051 <sup>10</sup> | 25,500                    | 15,289           |
| U.S. Treasury 2.25% 2/15/2052                 | 166,265                   | 109,449          |
| U.S. Treasury 3.00% 8/15/2052 <sup>10</sup>   | 1,115,177                 | 866,633          |
| U.S. Treasury 4.00% 11/15/2052                | 114,075                   | 107,304          |
| U.S. Treasury 3.625% 2/15/2053                | 147,618                   | 129,692          |
| U.S. Treasury 3.625% 5/15/2053                | 138,815                   | 122,033          |
| U.S. Treasury 4.75% 11/15/2053                | 127,747                   | 136,450          |
| U.S. Treasury 4.25% 2/15/2054                 | 22,200                    | 21,843           |
|   |                           | <u>8,836,123</u> |

## U.S. Treasury inflation-protected securities 1.06%

|  |         |         |
|--|---------|---------|
| U.S. Treasury Inflation-Protected Security 0.50% 4/15/2024 <sup>11</sup>   | 62,657  | 62,732  |
| U.S. Treasury Inflation-Protected Security 0.125% 7/15/2024 <sup>11</sup>  | 268,874 | 269,094 |
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2024 <sup>11</sup> | 55,996  | 55,660  |
| U.S. Treasury Inflation-Protected Security 0.25% 1/15/2025 <sup>11</sup>   | 107,205 | 105,393 |
| U.S. Treasury Inflation-Protected Security 2.375% 1/15/2025 <sup>11</sup>  | 81,076  | 81,023  |
| U.S. Treasury Inflation-Protected Security 0.125% 4/15/2025 <sup>11</sup>  | 76,762  | 74,886  |
| U.S. Treasury Inflation-Protected Security 0.375% 7/15/2025 <sup>11</sup>  | 16,978  | 16,611  |
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2025 <sup>11</sup> | 110,190 | 106,972 |

## Bonds, notes &amp; other debt instruments (continued)

## U.S. Treasury bonds &amp; notes (continued)

## U.S. Treasury inflation-protected securities (continued)

|  | Principal amount<br>(000) | Value<br>(000)    |
|--|---------------------------|-------------------|
| U.S. Treasury Inflation-Protected Security 0.125% 4/15/2026 <sup>11</sup>    | USD323,413                | \$ 309,885        |
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2026 <sup>11</sup>   | 202,830                   | 193,626           |
| U.S. Treasury Inflation-Protected Security 0.375% 1/15/2027 <sup>11</sup>    | 278,787                   | 266,000           |
| U.S. Treasury Inflation-Protected Security 0.125% 4/15/2027 <sup>11</sup>    | 156,156                   | 147,223           |
| U.S. Treasury Inflation-Protected Security 2.375% 10/15/2028 <sup>11</sup>   | 111,448                   | 114,167           |
| U.S. Treasury Inflation-Protected Security 0.125% 1/15/2030 <sup>11</sup>    | 5,769                     | 5,227             |
| U.S. Treasury Inflation-Protected Security 0.125% 1/15/2031 <sup>11</sup>    | 91,134                    | 81,191            |
| U.S. Treasury Inflation-Protected Security 1.75% 1/15/2034 <sup>11</sup>     | 20,063                    | 19,850            |
| U.S. Treasury Inflation-Protected Security 0.625% 2/15/2043 <sup>11</sup>    | 23,551                    | 18,110            |
| U.S. Treasury Inflation-Protected Security 1.375% 2/15/2044 <sup>11</sup>    | 49,842                    | 43,755            |
| U.S. Treasury Inflation-Protected Security 1.00% 2/15/2046 <sup>11</sup>     | 19,972                    | 16,008            |
| U.S. Treasury Inflation-Protected Security 0.25% 2/15/2050 <sup>11</sup>     | 2,566                     | 1,624             |
| U.S. Treasury Inflation-Protected Security 0.125% 2/15/2051 <sup>10,11</sup> | 217,773                   | 130,568           |
| U.S. Treasury Inflation-Protected Security 1.50% 2/15/2053 <sup>11</sup>     | 286,600                   | 250,696           |
|  |                           | 2,370,301         |
| <b>Total U.S. Treasury bonds &amp; notes</b>                                 |                           | <b>11,206,424</b> |

## Asset-backed obligations 2.80%

|   |        |        |
|---|--------|--------|
| ACHV ABS Trust, Series 2023-3PL, Class A, 6.60% 8/19/2030 <sup>4,7</sup>  | 19     | 19     |
| Affirm Asset Securitization Trust, Series 2021-Z2, Class A, 1.17% 11/16/2026 <sup>4,7</sup>   | 5,341  | 5,218  |
| Affirm, Inc., Series 2023-X1, Class A, 7.11% 11/15/2028 <sup>4,7</sup>  | 2,816  | 2,829  |
| Affirm, Inc., Series 2024-A, Class A, 5.61% 2/15/2029 <sup>4,7</sup>  | 12,111 | 12,091 |
| AGL CLO, Ltd., Series 2023-24, Class A1, (3-month USD CME Term SOFR + 2.00%) 7.325% 7/25/2036 <sup>4,5,7</sup>                            | 58,804 | 59,418 |
| Allegro CLO, Ltd., Series 2016-1A, Class AR2, (3-month USD CME Term SOFR + 1.212%) 6.526% 1/15/2030 <sup>4,5,7</sup>                      | 10,959 | 10,959 |
| Allegro CLO, Ltd., Series 2017-1A, Class AR, (3-month USD CME Term SOFR + 1.212%) 6.526% 10/16/2030 <sup>4,5,7</sup>                      | 18,704 | 18,725 |
| Allegro CLO Ltd., Series 2019-2, Class CR, (3-month USD CME Term SOFR + 2.53%) 7.828% 1/19/2033 <sup>4,5,7</sup>                          | 5,520  | 5,520  |
| American Credit Acceptance Receivables Trust, Series 2023-2, Class A, 5.89% 10/13/2026 <sup>4,7</sup>                                     | 3,894  | 3,894  |
| American Credit Acceptance Receivables Trust, Series 2023-3, Class A, 6.00% 3/12/2027 <sup>4,7</sup>                                      | 3,712  | 3,716  |
| American Credit Acceptance Receivables Trust, Series 2021-1, Class D, 1.14% 3/15/2027 <sup>4,7</sup>                                      | 2,554  | 2,541  |
| American Credit Acceptance Receivables Trust, Series 2021-3, Class C, 0.98% 11/15/2027 <sup>4,7</sup>                                     | 93     | 93     |
| American Credit Acceptance Receivables Trust, Series 2021-3, Class D, 1.34% 11/15/2027 <sup>4,7</sup>                                     | 7,031  | 6,850  |
| American Express Credit Account Master Trust, Series 2022-3, Class A, 3.75% 8/16/2027 <sup>4</sup>  | 59,641 | 58,517 |
| American Money Management Corp., CLO, Series 2016-18, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.685% 5/26/2031 <sup>4,5,7</sup> | 3,703  | 3,705  |
| AmeriCredit Automobile Receivables Trust, Series 2023-1, Class A2A, 5.84% 10/19/2026 <sup>4</sup>   | 9,442  | 9,447  |
| AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B, 0.69% 1/19/2027 <sup>4</sup>  | 1,645  | 1,603  |
| AmeriCredit Automobile Receivables Trust, Series 2021-2, Class C, 1.01% 1/19/2027 <sup>4</sup>  | 1,830  | 1,723  |
| AmeriCredit Automobile Receivables Trust, Series 2021-2, Class D, 1.29% 6/18/2027 <sup>4</sup>  | 20,192 | 18,743 |
| AmeriCredit Automobile Receivables Trust, Series 2023-1, Class B, 5.57% 3/20/2028 <sup>4</sup>  | 11,077 | 11,152 |
| AmeriCredit Automobile Receivables Trust, Series 2023-2, Class A3, 5.81% 5/18/2028 <sup>4</sup>   | 34,592 | 34,789 |
| Ares CLO, Ltd., Series 2015-2, Class AR3, (3-month USD CME Term SOFR + 1.32%) 6.654% 4/17/2033 <sup>4,5,7</sup>                           | 20,000 | 19,998 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-2A, Class A, 3.35% 9/22/2025 <sup>4,7</sup>                                      | 29,829 | 29,654 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-3A, Class A, 2.36% 3/20/2026 <sup>4,7</sup>                                      | 28,830 | 28,150 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 <sup>4,7</sup>                                      | 50,171 | 48,388 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/2027 <sup>4,7</sup>                                       | 54,855 | 51,815 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2A, Class B, 2.96% 2/20/2027 <sup>4,7</sup>                                      | 3,873  | 3,695  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class A, 1.38% 8/20/2027 <sup>4,7</sup>                                      | 75,784 | 69,699 |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class B, 1.63% 8/20/2027 <sup>4,7</sup>                                      | 4,460  | 4,083  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class C, 2.13% 8/20/2027 <sup>4,7</sup>                                      | 1,542  | 1,417  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5.20% 10/20/2027 <sup>4,7</sup>                                      | 8,650  | 8,643  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class B, 6.03% 10/20/2027 <sup>4,7</sup>                                      | 3,228  | 3,246  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-3A, Class A, 5.44% 2/22/2028 <sup>4,7</sup>                                      | 2,750  | 2,769  |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% 4/20/2028 <sup>4,7</sup>                                       | 15,110 | 15,345 |

## Bonds, notes &amp; other debt instruments (continued)

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-1, Class A, 5.25% 4/20/2029 <sup>4,7</sup>   | USD19,885                 | \$19,908       |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-1, Class B, 6.08% 4/20/2029 <sup>4,7</sup>   | 9,510                     | 9,665          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-4, Class A, 5.49% 6/20/2029 <sup>4,7</sup>   | 12,400                    | 12,516         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>4,7</sup>  | 28,032                    | 28,716         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-8, Class A, 6.02% 2/20/2030 <sup>4,7</sup>   | 7,175                     | 7,416          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-1, Class A, 5.36% 6/20/2030 <sup>4,7</sup>   | 15,860                    | 15,978         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-1, Class B, 5.85% 6/20/2030 <sup>4,7</sup>   | 2,846                     | 2,854          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-3, Class A, 5.23% 12/20/2030 <sup>4,7</sup>  | 16,000                    | 16,030         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2024-3, Class B, 5.58% 12/20/2030 <sup>4,7</sup>  | 3,342                     | 3,342          |
| Ballyrock, Ltd., CLO, Series 2019-2A, Class A1R, (3-month USD CME Term SOFR + 1.40%) 6.714% 2/20/2036 <sup>4,5,7</sup>                              | 55,356                    | 55,329         |
| Bank of America Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 <sup>4</sup>   | 39,628                    | 39,566         |
| Bankers Healthcare Group Securitization Trust, Series 2020-A, Class A, 2.56% 9/17/2031 <sup>4,7</sup>   | 106                       | 106            |
| Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 <sup>4,7</sup>  | 2,718                     | 2,596          |
| Bankers Healthcare Group Securitization Trust, Series 2021-A, Class B, 2.79% 11/17/2033 <sup>4,7</sup>  | 1,715                     | 1,560          |
| Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 <sup>4,7</sup>  | 1,304                     | 1,273          |
| Benefit Street Partners CLO, Ltd., Series 2015-8, Class A1AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.679% 1/20/2031 <sup>4,5,7</sup>             | 623                       | 624            |
| Benefit Street Partners CLO, Ltd., Series 2018-14, Class A1,<br>(3-month USD CME Term SOFR + 1.262%) 6.579% 4/20/2031 <sup>4,5,7</sup>              | 203                       | 203            |
| Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 7.518% 7/20/2035 <sup>4,5,7</sup>                               | 39,490                    | 39,835         |
| Black Diamond CLO, Ltd., Series 2017-1, Class A1AR,<br>(3-month USD CME Term SOFR + 1.312%) 6.63% 4/24/2029 <sup>4,5,7</sup>                        | 1,033                     | 1,033          |
| Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC,<br>Series 2021-1, Class A, 2.443% 7/15/2046 <sup>4,7</sup> | 18,325                    | 16,156         |
| Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC,<br>Series 2021-1, Class B, 3.446% 7/15/2046 <sup>4,7</sup> | 2,776                     | 2,420          |
| Brex Commercial Charge Card Master Trust, Series 2024-1, Class A1, 6.05% 7/15/2027 <sup>4,7</sup>   | 3,023                     | 3,026          |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class A2, 5.82% 9/15/2026 <sup>4</sup>  | 11,425                    | 11,423         |
| Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class A3, 6.51% 11/15/2027 <sup>4</sup>   | 12,565                    | 12,690         |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class B, 5.43% 8/15/2028 <sup>4</sup>   | 2,847                     | 2,848          |
| Bridgecrest Lending Auto Securitization Trust, Series 2024-1, Class C, 5.65% 4/16/2029 <sup>4</sup>   | 2,220                     | 2,221          |
| Capital One Multi-Asset Execution Trust, Series 2022-A3, Class A, 4.95% 10/15/2027 <sup>4</sup>   | 4,513                     | 4,498          |
| Carlyle Global Market Strategies, CLO, Series 2017-C, Class A1AR,<br>(3-month USD CME Term SOFR + 1.292%) 6.609% 4/30/2031 <sup>4,5,7</sup>         | 454                       | 455            |
| CarMax Auto Owner Trust, Series 2023-1, Class A2A, 5.23% 1/15/2026 <sup>4</sup>   | 549                       | 549            |
| CarMax Auto Owner Trust, Series 2023-2, Class A2A, 5.50% 6/15/2026 <sup>4</sup>   | 6,536                     | 6,533          |
| CarMax Auto Owner Trust, Series 2021-1, Class C, 0.94% 12/15/2026 <sup>4</sup>  | 811                       | 773            |
| CarMax Auto Owner Trust, Series 2021-1, Class D, 1.28% 7/15/2027 <sup>4</sup>   | 794                       | 758            |
| Carvana Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 9/10/2027 <sup>4,7</sup>   | 5,609                     | 5,633          |
| Carvana Auto Receivables Trust, Series 2024-N1, Class A3, 5.60% 3/10/2028 <sup>4,7</sup>  | 8,430                     | 8,438          |
| Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.82% 8/10/2028 <sup>4,7</sup>  | 4,797                     | 4,828          |
| Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 <sup>4</sup>   | 789                       | 748            |
| Carvana Auto Receivables Trust, Series 2021-N4, Class A2, 1.80% 9/11/2028 <sup>4</sup>  | 5,195                     | 4,939          |
| Carvana Auto Receivables Trust, Series 2023-P5, Class A3, 5.62% 1/10/2029 <sup>4,7</sup>  | 5,408                     | 5,452          |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 <sup>4,7</sup>   | 43,735                    | 38,587         |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class C, 3.464% 5/11/2037 <sup>4,7</sup>   | 17,726                    | 15,378         |
| Castlelake Aircraft Securitization Trust, Series 2017-1R, Class A, 2.741% 8/15/2041 <sup>4,7</sup>  | 4,466                     | 4,124          |
| Cent CLO, Ltd., Series 2014-21A, Class AR, (3-month USD CME Term SOFR + 1.231%) 6.551% 7/27/2030 <sup>4,5,7</sup>                                   | 32,417                    | 32,440         |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>4,7</sup>  | 96,667                    | 90,436         |
| CF Hippolyta, LLC, Series 2020-1, Class A2, 1.99% 7/15/2060 <sup>4,7</sup>  | 19,936                    | 17,169         |
| CF Hippolyta, LLC, Series 2020-1, Class B1, 2.28% 7/15/2060 <sup>4,7</sup>  | 15,185                    | 13,986         |
| CF Hippolyta, LLC, Series 2020-1, Class B2, 2.60% 7/15/2060 <sup>4,7</sup>  | 1,579                     | 1,302          |
| CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>4,7</sup>  | 43,915                    | 39,752         |
| CF Hippolyta, LLC, Series 2021-1, Class B1, 1.98% 3/15/2061 <sup>4,7</sup>  | 7,528                     | 6,636          |
| CF Hippolyta, LLC, Series 2022-1, Class A1, 5.97% 8/15/2062 <sup>4,7</sup>  | 53,198                    | 51,945         |

## Bonds, notes &amp; other debt instruments (continued)

## Asset-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| CF Hippolyta, LLC, Series 2022-1, Class A2, 6.11% 8/15/2062 <sup>4,7</sup>   | USD43,496                 | \$42,319       |
| Chase Issuance Trust, Series 2024-A1, Class A, 4.60% 1/16/2029 <sup>4</sup>  | 42,899                    | 42,694         |
| Chase Issuance Trust, Series 2024-A2, Class A, 4.63% 1/15/2031 <sup>4</sup>  | 26,179                    | 26,113         |
| Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 <sup>4,7</sup>   | 6,195                     | 6,236          |
| Citibank Credit Card Issuance Trust, Series 2017-A5, Class A5,<br>(1-month USD CME Term SOFR + 0.734%) 6.063% 4/22/2026 <sup>4,5</sup> | 29,758                    | 29,769         |
| Citibank Credit Card Issuance Trust, Series 2023-A1, Class A1, 5.23% 12/8/2027 <sup>4</sup>  | 18,209                    | 18,224         |
| Citizens Auto Receivables Trust, Series 2023-2, Class A2A, 6.09% 10/15/2026 <sup>4,7</sup>   | 5,389                     | 5,401          |
| Citizens Auto Receivables Trust, Series 2023-2, Class A3, 5.83% 2/15/2028 <sup>4,7</sup>   | 22,863                    | 23,083         |
| CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 <sup>4,7</sup>   | 21,663                    | 19,543         |
| CLI Funding VI, LLC, Series 2020-1A, Class A, 2.08% 9/18/2045 <sup>4,7</sup>   | 21,246                    | 19,151         |
| CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 <sup>4,7</sup>  | 29,888                    | 27,036         |
| CLI Funding VIII, LLC, Series 2021-1A, Class A, 1.64% 2/18/2046 <sup>4,7</sup>   | 24,118                    | 21,429         |
| CLI Funding VIII, LLC, Series 2021-1A, Class A, 2.38% 2/18/2046 <sup>4,7</sup>   | 1,727                     | 1,501          |
| CPS Auto Receivables Trust, Series 2023-A, Class A, 5.54% 3/16/2026 <sup>4,7</sup>   | 670                       | 670            |
| CPS Auto Receivables Trust, Series 2022-B, Class A, 2.88% 6/15/2026 <sup>4,7</sup>   | 534                       | 533            |
| CPS Auto Receivables Trust, Series 2023-C, Class A, 6.13% 9/15/2026 <sup>4,7</sup>   | 10,861                    | 10,875         |
| CPS Auto Receivables Trust, Series 2021-A, Class D, 1.16% 12/15/2026 <sup>4,7</sup>  | 1,434                     | 1,407          |
| CPS Auto Receivables Trust, Series 2023-D, Class A, 6.40% 6/15/2027 <sup>4,7</sup>   | 7,977                     | 8,002          |
| CPS Auto Receivables Trust, Series 2023-B, Class A, 5.91% 8/16/2027 <sup>4,7</sup>   | 6,685                     | 6,689          |
| CPS Auto Receivables Trust, Series 2024-A, Class A, 5.71% 9/15/2027 <sup>4,7</sup>   | 6,760                     | 6,759          |
| CPS Auto Receivables Trust, Series 2024-A, Class B, 5.65% 5/15/2028 <sup>4,7</sup>   | 743                       | 744            |
| CPS Auto Receivables Trust, Series 2022-B, Class B, 3.88% 8/15/2028 <sup>4,7</sup>   | 9,072                     | 9,022          |
| CPS Auto Receivables Trust, Series 2022-B, Class C, 4.33% 8/15/2028 <sup>4,7</sup>   | 12,021                    | 11,841         |
| CPS Auto Receivables Trust, Series 2024-A, Class C, 5.74% 4/15/2030 <sup>4,7</sup>   | 1,097                     | 1,099          |
| CPS Auto Receivables Trust, Series 2024-A, Class D, 6.13% 4/15/2030 <sup>4,7</sup>   | 394                       | 396            |
| Credit Acceptance Auto Loan Trust, Series 2023-3, Class A, 6.39% 8/15/2033 <sup>4,7</sup>  | 7,777                     | 7,892          |
| Drive Auto Receivables Trust, Series 2024-1, Class A2, 5.83% 12/15/2026 <sup>4</sup>   | 18,061                    | 18,076         |
| Drive Auto Receivables Trust, Series 2021-1, Class C, 1.02% 6/15/2027 <sup>4</sup>   | 110                       | 110            |
| Drive Auto Receivables Trust, Series 2024-1, Class A3, 5.35% 2/15/2028 <sup>4</sup>  | 5,007                     | 5,004          |
| Drive Auto Receivables Trust, Series 2021-1, Class D, 1.45% 1/16/2029 <sup>4</sup>   | 10,060                    | 9,749          |
| Drive Auto Receivables Trust, Series 2024-1, Class B, 5.31% 1/16/2029 <sup>4</sup>   | 8,538                     | 8,527          |
| Drive Auto Receivables Trust, Series 2024-1, Class C, 5.43% 11/17/2031 <sup>4</sup>  | 6,146                     | 6,159          |
| DriveTime Auto Owner Trust, Series 2020-2A, Class D, 4.73% 3/16/2026 <sup>4,7</sup>  | 902                       | 899            |
| DriveTime Auto Owner Trust, Series 2020-3A, Class C, 1.47% 6/15/2026 <sup>4,7</sup>  | 475                       | 472            |
| DriveTime Auto Owner Trust, Series 2020-3A, Class D, 1.84% 6/15/2026 <sup>4,7</sup>  | 1,100                     | 1,070          |
| DriveTime Auto Owner Trust, Series 2021-1, Class C, 0.84% 10/15/2026 <sup>4,7</sup>  | 712                       | 707            |
| DriveTime Auto Owner Trust, Series 2022-3, Class A, 6.05% 10/15/2026 <sup>4,7</sup>  | 11,207                    | 11,214         |
| DriveTime Auto Owner Trust, Series 2021-1A, Class D, 1.16% 11/16/2026 <sup>4,7</sup>   | 1,738                     | 1,676          |
| DriveTime Auto Owner Trust, Series 2021-2A, Class C, 1.10% 2/16/2027 <sup>4,7</sup>  | 1,814                     | 1,799          |
| DriveTime Auto Owner Trust, Series 2021-2A, Class D, 1.50% 2/16/2027 <sup>4,7</sup>  | 3,049                     | 2,928          |
| DriveTime Auto Owner Trust, Series 2023-1, Class A, 5.48% 4/15/2027 <sup>4,7</sup>   | 1,595                     | 1,594          |
| DriveTime Auto Owner Trust, Series 2023-2, Class A, 5.88% 4/15/2027 <sup>4,7</sup>   | 12,171                    | 12,178         |
| DriveTime Auto Owner Trust, Series 2023-3, Class A, 6.29% 8/16/2027 <sup>4,7</sup>   | 5,729                     | 5,746          |
| Dryden Senior Loan Fund, CLO, Series 2017-47A, Class A1R,<br>(3-month USD CME Term SOFR + 1.242%) 6.556% 4/15/2028 <sup>4,5,7</sup>    | 35,276                    | 35,297         |
| Dryden Senior Loan Fund, CLO, Series 2015-38, Class ARR,<br>(3-month USD CME Term SOFR + 1.15%) 6.481% 7/15/2030 <sup>4,5,7</sup>      | 16,387                    | 16,390         |
| Dryden Senior Loan Fund, CLO, Series 2015-37, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.676% 1/15/2031 <sup>4,5,7</sup>      | 6,093                     | 6,100          |
| Dryden Senior Loan Fund, CLO, Series 2015-41, Class AR,<br>(3-month USD CME Term SOFR + 1.232%) 6.546% 4/15/2031 <sup>4,5,7</sup>      | 4,309                     | 4,316          |
| EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 <sup>4,7</sup>   | 6,086                     | 5,418          |
| Elmwood CLO 18, Ltd., Series 2022-5, Class AR, (3-month USD CME Term SOFR + 1.65%) 6.967% 7/17/2033 <sup>4,5,7</sup>                   | 40,000                    | 40,152         |
| Enterprise Fleet Financing, LLC, Series 2022-1, Class A2, 3.03% 1/20/2028 <sup>4,7</sup>   | 13,894                    | 13,706         |

## Bonds, notes &amp; other debt instruments (continued)

## Asset-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Enterprise Fleet Financing, LLC, Series 2022-3, Class A3, 4.29% 7/20/2029 <sup>4,7</sup>                           | USD7,766                  | \$ 7,591       |
| Enterprise Fleet Financing, LLC, Series 2022-3, Class A2, 4.38% 7/20/2029 <sup>4,7</sup>                           | 16,210                    | 16,042         |
| Enterprise Fleet Financing, LLC, Series 2022-4, Class A2, 5.76% 10/22/2029 <sup>4,7</sup>                          | 25,780                    | 25,830         |
| Enterprise Fleet Financing, LLC, Series 2024-1, Class A2, 5.23% 3/20/2030 <sup>4,7</sup>                           | 8,606                     | 8,597          |
| Enterprise Fleet Financing, LLC, Series 2024-1, Class A3, 5.16% 9/20/2030 <sup>4,7</sup>                           | 4,751                     | 4,744          |
| Exeter Automobile Receivables Trust, Series 2019-3A, Class D, 3.11% 8/15/2025 <sup>4,7</sup>                       | 2,409                     | 2,405          |
| Exeter Automobile Receivables Trust, Series 2020-1, Class D, 2.73% 12/15/2025 <sup>4,7</sup>                       | 1,012                     | 1,003          |
| Exeter Automobile Receivables Trust, Series 2021-2, Class C, 0.98% 6/15/2026 <sup>4</sup>                          | 570                       | 566            |
| Exeter Automobile Receivables Trust, Series 2020-3A, Class D, 1.73% 7/15/2026 <sup>4</sup>                         | 1,053                     | 1,045          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class A3, 6.04% 7/15/2026 <sup>4</sup>                         | 3,315                     | 3,317          |
| Exeter Automobile Receivables Trust, Series 2022-6, Class A3, 5.70% 8/17/2026 <sup>4</sup>                         | 2,646                     | 2,646          |
| Exeter Automobile Receivables Trust, Series 2022-2A, Class B, 3.65% 10/15/2026 <sup>4</sup>                        | 6,199                     | 6,181          |
| Exeter Automobile Receivables Trust, Series 2024-1, Class A2, 5.53% 10/15/2026 <sup>4</sup>                        | 19,261                    | 19,251         |
| Exeter Automobile Receivables Trust, Series 2023-5, Class A3, 6.32% 3/15/2027 <sup>4</sup>                         | 4,970                     | 5,006          |
| Exeter Automobile Receivables Trust, Series 2021-2, Class D, 1.40% 4/15/2027 <sup>4</sup>                          | 20,431                    | 19,443         |
| Exeter Automobile Receivables Trust, Series 2024-1, Class A3, 5.31% 8/16/2027 <sup>4</sup>                         | 2,435                     | 2,431          |
| Exeter Automobile Receivables Trust, Series 2024-2A, Class B, 5.61% 4/17/2028 <sup>4</sup>                         | 11,191                    | 11,205         |
| Exeter Automobile Receivables Trust, Series 2023-3, Class C, 6.21% 6/15/2028 <sup>4</sup>                          | 2,138                     | 2,153          |
| Exeter Automobile Receivables Trust, Series 2022-2A, Class D, 4.56% 7/17/2028 <sup>4</sup>                         | 5,159                     | 5,039          |
| Exeter Automobile Receivables Trust, Series 2024-1, Class B, 5.29% 8/15/2028 <sup>4</sup>                          | 5,825                     | 5,809          |
| Exeter Automobile Receivables Trust, Series 2022-4A, Class C, 4.92% 12/15/2028 <sup>4</sup>                        | 8,517                     | 8,452          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class D, 6.68% 4/16/2029 <sup>4</sup>                          | 3,884                     | 3,947          |
| Exeter Automobile Receivables Trust, Series 2024-1, Class C, 5.41% 5/15/2030 <sup>4</sup>                          | 6,028                     | 6,013          |
| Exeter Automobile Receivables Trust, Series 2024-1, Class D, 5.84% 6/17/2030 <sup>4</sup>                          | 9,760                     | 9,756          |
| First Investors Auto Owner Trust, Series 2023-1A, Class A, 6.44% 10/16/2028 <sup>4,7</sup>                         | 20,770                    | 20,937         |
| FirstKey Homes Trust, Series 2020-SFR1, Class A, 1.339% 9/17/2025 <sup>4,7</sup>                                   | 20,741                    | 19,547         |
| FirstKey Homes Trust, Series 2020-SFR2, Class A, 1.266% 10/19/2037 <sup>4,7</sup>                                  | 41,098                    | 38,474         |
| FirstKey Homes Trust, Series 2021-SFR3, Class A, 2.135% 12/17/2038 <sup>4,7</sup>                                  | 17,220                    | 15,828         |
| FirstKey Homes Trust, Series 2022-SFR2, Class A, 4.145% 5/17/2039 <sup>4,7</sup>                                   | 24,259                    | 23,538         |
| Flagship Credit Auto Trust, Series 2022-4, Class A2, 6.15% 9/15/2026 <sup>4,7</sup>                                | 10,093                    | 10,101         |
| Flagship Credit Auto Trust, Series 2023-3, Class A3, 5.44% 4/17/2028 <sup>4,7</sup>                                | 5,639                     | 5,642          |
| Flagship Credit Auto Trust, Series 2023-3, Class C, 6.01% 7/16/2029 <sup>4,7</sup>                                 | 1,955                     | 1,969          |
| Flagship Credit Auto Trust, Series 2023-3, Class D, 6.58% 8/15/2029 <sup>4,7</sup>                                 | 990                       | 1,001          |
| Flatiron CLO, Ltd., Series 2018-1, Class A, (3-month USD CME Term SOFR + 1.212%) 6.528% 4/17/2031 <sup>4,5,7</sup> | 1,917                     | 1,919          |
| Ford Credit Auto Lease Trust, Series 2023-A, Class A3, 4.94% 3/15/2026 <sup>4</sup>                                | 2,488                     | 2,480          |
| Ford Credit Auto Lease Trust, Series 2024-A, Class A3, 5.06% 5/15/2027 <sup>4</sup>                                | 10,741                    | 10,731         |
| Ford Credit Auto Lease Trust, Series 2024-A, Class A4, 5.05% 6/15/2027 <sup>4</sup>                                | 1,989                     | 1,981          |
| Ford Credit Auto Owner Trust, Series 2019-2, Class A, 3.06% 4/15/2026 <sup>4</sup>                                 | 15,000                    | 14,984         |
| Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.19% 7/15/2031 <sup>4,7</sup>                               | 80,360                    | 78,905         |
| Ford Credit Auto Owner Trust, Series 2020-1, Class A, 2.04% 8/15/2031 <sup>4,7</sup>                               | 86,525                    | 83,997         |
| Ford Credit Auto Owner Trust, Series 2020-1, Class B, 2.29% 8/15/2031 <sup>4,7</sup>                               | 2,574                     | 2,497          |
| Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 <sup>4,7</sup>                               | 26,615                    | 26,967         |
| Ford Credit Auto Owner Trust, Series 2024-1, Class A, 4.87% 8/15/2036 <sup>4,7</sup>                               | 61,000                    | 60,972         |
| GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>4,7</sup>  | 15,202                    | 13,922         |
| GCI Funding I, LLC, Series 2020-1, Class B, 3.81% 10/18/2045 <sup>4,7</sup>  | 2,094                     | 1,871          |
| GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 <sup>4,7</sup>   | 3,368                     | 2,996          |
| Global SC Finance V SRL, Series 2019-1A, Class B, 4.81% 9/17/2039 <sup>4,7</sup>                                   | 10,002                    | 9,420          |
| Global SC Finance V SRL, Series 2020-1A, Class A, 2.17% 10/17/2040 <sup>4,7</sup>                                  | 48,753                    | 45,032         |
| Global SC Finance V SRL, Series 2020-1A, Class B, 3.55% 10/17/2040 <sup>4,7</sup>                                  | 1,273                     | 1,175          |
| Global SC Finance VII SRL, Series 2020-2A, Class A, 2.26% 11/19/2040 <sup>4,7</sup>                                | 69,156                    | 63,956         |
| Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 <sup>4,7</sup>                                 | 69,715                    | 62,374         |
| Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 <sup>4,7</sup>                                 | 62,899                    | 56,618         |
| Global SC Finance VII SRL, Series 2021-2A, Class B, 2.49% 8/17/2041 <sup>4,7</sup>                                 | 5,153                     | 4,505          |
| GLS Auto Receivables Trust, Series 2023-4, Class A2, 6.40% 12/15/2026 <sup>4,7</sup>                               | 9,899                     | 9,931          |
| GLS Auto Receivables Trust, Series 2023-2, Class A2, 5.70% 1/15/2027 <sup>4,7</sup>                                | 4,682                     | 4,674          |



## Bonds, notes &amp; other debt instruments (continued)

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| GLS Auto Receivables Trust, Series 2024-1, Class B, 5.49% 7/17/2028 <sup>4,7</sup>  | USD7,143                  | \$ 7,138       |
| GLS Auto Receivables Trust, Series 2023-3, Class C, 6.01% 5/15/2029 <sup>4,7</sup>  | 2,414                     | 2,428          |
| GLS Auto Receivables Trust, Series 2023-3, Class D, 6.44% 5/15/2029 <sup>4,7</sup>  | 2,182                     | 2,207          |
| GLS Auto Receivables Trust, Series 2024-1, Class C, 5.64% 12/17/2029 <sup>4,7</sup>   | 5,212                     | 5,215          |
| GLS Auto Receivables Trust, Series 2024-1, Class D, 5.95% 12/17/2029 <sup>4,7</sup>   | 3,347                     | 3,352          |
| GLS Auto Select Receivables Trust, Series 2023-2A, Class A2, 6.37% 6/15/2028 <sup>4,7</sup>   | 13,903                    | 14,007         |
| GLS Auto Select Receivables Trust, Series 2024-1, Class A2, 5.24% 3/15/2030 <sup>4,7</sup>  | 9,035                     | 8,994          |
| GM Financial Automobile Leasing Trust, Series 2023-3, Class A3, 5.38% 11/20/2026 <sup>4</sup>   | 15,007                    | 15,028         |
| GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 <sup>4,7</sup>   | 22,705                    | 23,443         |
| GM Financial Revolving Receivables Trust, Series 2023-2, Class A, 5.77% 8/11/2036 <sup>4,7</sup>  | 38,047                    | 39,337         |
| GM Financial Securitized Term Auto Receivables Trust, Series 2024-1, Class A3, 4.85% 12/18/2028 <sup>4</sup>                                      | 9,490                     | 9,470          |
| GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A1, 5.34% 6/15/2028 <sup>4,7</sup>  | 17,626                    | 17,730         |
| GMF Floorplan Owner Revolving Trust, Series 2024-1, Class A1, 5.13% 3/15/2029 <sup>4,7</sup>  | 8,150                     | 8,193          |
| GoldenTree Loan Opportunities X, Ltd., CLO, Series 2015-10, Class AR,<br>(3-month USD CME Term SOFR + 1.382%) 6.699% 7/20/2031 <sup>4,5,7</sup>   | 26,550                    | 26,583         |
| GoldenTree Loan Opportunities XI, Ltd., CLO, Series 2015-11A, Class AR2,<br>(3-month USD CME Term SOFR + 1.332%) 6.63% 1/18/2031 <sup>4,5,7</sup> | 12,000                    | 12,007         |
| Golub Capital Partners Static Ltd., CLO, Series 2024-1, Class A2,<br>(3-month USD CME Term SOFR + 1.55%) 6.852% 4/20/2033 <sup>4,5,7</sup>        | 9,610                     | 9,610          |
| Golub Capital Partners Static, Ltd., CLO, Series 2024-1, Class C,<br>(3-month USD CME Term SOFR + 2.30%) 7.602% 4/20/2033 <sup>4,5,7</sup>        | 6,983                     | 6,983          |
| GT Loan Financing, Ltd., Series 2013-1, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.681% 7/28/2031 <sup>4,5,7</sup>                       | 7,840                     | 7,848          |
| HalseyPoint CLO II, Ltd., Series 2020-2A, Class A1,<br>(3-month USD CME Term SOFR + 2.122%) 7.439% 7/20/2031 <sup>4,5,7</sup>                     | 26,430                    | 26,448         |
| Hertz Vehicle Financing III, LLC, Series 2021-A, Class B, 9.44% 6/25/2025 <sup>4,7,12</sup>   | 60,174                    | 60,174         |
| Hertz Vehicle Financing III, LLC, Series 2021-1A, Class A, 1.21% 12/26/2025 <sup>4,7</sup>  | 69,743                    | 68,109         |
| Hertz Vehicle Financing III, LLC, Series 2021-1A, Class B, 1.56% 12/26/2025 <sup>4,7</sup>  | 29,667                    | 28,958         |
| Hertz Vehicle Financing III, LLC, Series 2021-1A, Class C, 2.05% 12/26/2025 <sup>4,7</sup>  | 7,331                     | 7,160          |
| Hertz Vehicle Financing III, LLC, Series 2022-1A, Class A, 1.99% 6/25/2026 <sup>4,7</sup>   | 32,246                    | 31,109         |
| Hertz Vehicle Financing III, LLC, Series 2022-1A, Class B, 2.19% 6/25/2026 <sup>4,7</sup>   | 5,327                     | 5,119          |
| Hertz Vehicle Financing III, LLC, Series 2022-1A, Class C, 2.63% 6/25/2026 <sup>4,7</sup>   | 3,260                     | 3,134          |
| Hertz Vehicle Financing III, LLC, Series 2022-4A, Class A, 3.73% 9/25/2026 <sup>4,7</sup>   | 42,910                    | 41,960         |
| Hertz Vehicle Financing III, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>4,7</sup>  | 74,445                    | 68,024         |
| Hertz Vehicle Financing III, LLC, Series 2021-2A, Class B, 2.12% 12/27/2027 <sup>4,7</sup>  | 14,511                    | 13,235         |
| Hertz Vehicle Financing III, LLC, Series 2021-2A, Class C, 2.52% 12/27/2027 <sup>4,7</sup>  | 7,776                     | 7,108          |
| Hertz Vehicle Financing III, LLC, Series 2022-2A, Class A, 2.33% 6/26/2028 <sup>4,7</sup>   | 49,550                    | 45,448         |
| Hertz Vehicle Financing III, LLC, Series 2022-2A, Class B, 2.65% 6/26/2028 <sup>4,7</sup>   | 8,792                     | 8,042          |
| Hertz Vehicle Financing III, LLC, Series 2022-2A, Class C, 2.95% 6/26/2028 <sup>4,7</sup>   | 5,075                     | 4,629          |
| Hertz Vehicle Financing III, LLC, Series 2022-5A, Class A, 3.89% 9/25/2028 <sup>4,7</sup>   | 22,138                    | 21,221         |
| Hertz Vehicle Financing III, LLC, Series 2023-2, Class A, 5.57% 9/25/2029 <sup>4,7</sup>  | 12,400                    | 12,517         |
| Hertz Vehicle Financing III, LLC, Series 2023-4, Class A, 6.15% 3/25/2030 <sup>4,7</sup>  | 25,791                    | 26,759         |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A2, 5.22% 10/21/2025 <sup>4</sup>  | 3,243                     | 3,239          |
| Honda Auto Receivables Owner Trust, Series 2023-3, Class A2, 5.71% 3/18/2026 <sup>4</sup>   | 25,832                    | 25,856         |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 <sup>4</sup>   | 5,418                     | 5,406          |
| Hyundai Auto Lease Securitization Trust, Series 2024-A, Class A4, 5.07% 2/15/2028 <sup>4,7</sup>  | 3,028                     | 3,017          |
| Hyundai Auto Receivables Trust, Series 2024-A, Class A3, 4.99% 2/15/2029 <sup>4</sup>   | 13,551                    | 13,561         |
| Jamestown CLO, Ltd., Series 2018-6RA, Class A1,<br>(3-month USD CME Term SOFR + 1.412%) 6.736% 4/25/2030 <sup>4,5,7</sup>                         | 3,312                     | 3,315          |
| Jamestown CLO, Ltd., Series 2019-1, Class A1R,<br>(3-month USD CME Term SOFR + 1.20%) 6.53% 4/20/2032 <sup>4,5,7</sup>                            | 15,497                    | 15,497         |
| Jamestown CLO Ltd., Series 2019-1, Class A2AR,<br>(3-month USD CME Term SOFR + 1.65%) 6.98% 4/20/2032 <sup>4,5,7</sup>                            | 15,000                    | 15,014         |
| Jamestown CLO, Ltd., Series 2019-1, Class A2BR,<br>(3-month USD CME Term SOFR + 1.85%) 7.18% 4/20/2032 <sup>4,5,7</sup>                           | 7,652                     | 7,652          |



## Bonds, notes &amp; other debt instruments (continued)

| Asset-backed obligations (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| John Deere Owner Trust, Series 2024-A, Class A3, 4.96% 11/15/2028 <sup>4</sup>   | USD12,300                 | \$ 12,315      |
| Juniper Valley Park CLO, Ltd., Series 2023-1, Class A1,<br>(3-month USD CME Term SOFR + 1.85%) 7.168% 7/20/2035 <sup>4,5,7</sup>               | 14,946                    | 14,975         |
| KKR Financial CLO, Ltd., Series 11, Class AR, (3-month USD CME Term SOFR + 1.442%) 6.756% 1/15/2031 <sup>4,5,7</sup>                           | 2,498                     | 2,504          |
| KKR Financial CLO, Ltd., Series 38, Class A1, (3-month USD CME Term SOFR + 1.32%) 6.634% 4/15/2033 <sup>4,5,7</sup>                            | 16,000                    | 15,937         |
| LAD Auto Receivables Trust, Series 2023-3, Class A2, 6.09% 6/15/2026 <sup>4,7</sup>  | 4,888                     | 4,893          |
| LAD Auto Receivables Trust, Series 2023-1, Class A2, 5.68% 10/15/2026 <sup>4,7</sup>   | 667                       | 667            |
| LAD Auto Receivables Trust, Series 2022-1, Class A, 5.21% 6/15/2027 <sup>4,7</sup>   | 1,932                     | 1,927          |
| LAD Auto Receivables Trust, Series 2023-2, Class A2, 5.93% 6/15/2027 <sup>4,7</sup>  | 19,370                    | 19,391         |
| LAD Auto Receivables Trust, Series 2023-4, Class A3, 6.10% 12/15/2027 <sup>4,7</sup>   | 16,590                    | 16,719         |
| LAD Auto Receivables Trust, Series 2024-1, Class A3, 5.23% 1/18/2028 <sup>4,7</sup>  | 1,766                     | 1,761          |
| LAD Auto Receivables Trust, Series 2023-2, Class A3, 5.42% 2/15/2028 <sup>4,7</sup>  | 14,930                    | 14,891         |
| LCM, LP, Series 2027, Class A1, (3-month USD CME Term SOFR + 1.342%) 6.656% 7/16/2031 <sup>4,5,7</sup>   | 29,802                    | 29,827         |
| Madison Park Funding, Ltd., Series 2016-22, Class A1R,<br>(3-month USD CME Term SOFR + 1.522%) 6.836% 1/15/2033 <sup>4,5,7</sup>               | 6,400                     | 6,408          |
| Madison Park Funding, Ltd., CLO, Series 2015-17A, Class AR2,<br>(3-month USD CME Term SOFR + 1.262%) 6.579% 7/21/2030 <sup>4,5,7</sup>         | 70,666                    | 70,803         |
| Madison Park Funding, Ltd., CLO, Series 2017-23A, Class AR,<br>(3-month USD CME Term SOFR + 1.232%) 6.551% 7/27/2031 <sup>4,5,7</sup>          | 1,444                     | 1,446          |
| Marble Point CLO, Ltd., Series 2018-2, Class A12R,<br>(3-month USD CME Term SOFR + 1.20%) 6.531% 1/20/2032 <sup>4,5,7</sup>                    | 20,000                    | 20,000         |
| Merchants Fleet Funding, LLC, Series 2023-1, Class A, 7.21% 5/20/2036 <sup>4,7</sup>   | 19,972                    | 20,107         |
| MidOcean Credit CLO, Series 2017-7, Class A2R,<br>(3-month USD CME Term SOFR + 1.712%) 7.026% 7/15/2029 <sup>4,5,7</sup>                       | 13,608                    | 13,594         |
| Mission Lane Credit Card Master Trust, Series 2022-A, Class A,<br>6.92% 9/15/2027 <sup>4,7</sup>   | 36,163                    | 36,184         |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A1,<br>8.25% 1/15/2028 <sup>4,12,13</sup>  | 24,983                    | 24,966         |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A2,<br>8.73% 1/15/2028 <sup>4,12,13</sup>  | 4,065                     | 4,062          |
| Mission Lane Credit Card Master Trust, Series 2023-A, Class A,<br>7.23% 7/17/2028 <sup>4,7</sup>   | 15,637                    | 15,772         |
| Navient Student Loan Trust, Series 2021-C, Class A, 1.06% 10/15/2069 <sup>4,7</sup>  | 24,392                    | 21,456         |
| Navient Student Loan Trust, Series 2021-G, Class A, 1.58% 4/15/2070 <sup>4,7</sup>   | 24,324                    | 21,301         |
| Navigator Aircraft ABS, Ltd., Series 2021-1, Class A, 2.771% 11/15/2046 <sup>4,7</sup>   | 61,320                    | 54,815         |
| Nelnet Student Loan Trust, Series 2021-C, Class AFX, 1.32% 4/20/2062 <sup>4,7</sup>  | 50,906                    | 46,151         |
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>4,7</sup>   | 29,012                    | 26,250         |
| Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>4,7</sup>  | 49,274                    | 44,865         |
| Neuberger Berman CLO, Ltd., Series 2017-26, Class AR,<br>(3-month USD CME Term SOFR + 1.182%) 6.48% 10/18/2030 <sup>4,5,7</sup>                | 5,874                     | 5,876          |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>4,7</sup>   | 225,061                   | 197,426        |
| Newark BSL CLO 2, Ltd., Series 2017-1A, Class A1R,<br>(3-month USD CME Term SOFR + 1.232%) 6.556% 7/25/2030 <sup>4,5,7</sup>                   | 20,216                    | 20,246         |
| Nissan Auto Lease Trust, Series 2023-B, Class A2A, 5.74% 8/15/2025 <sup>4</sup>  | 6,029                     | 6,032          |
| Nissan Auto Lease Trust, Series 2023-A, Class A3, 4.91% 1/15/2026 <sup>4</sup>   | 2,148                     | 2,140          |
| Nissan Auto Receivables Owner Trust, Series 2023-B, Class A3, 5.93% 3/15/2028 <sup>4</sup>   | 8,539                     | 8,672          |
| OCP CLO, Ltd., Series 2018-15A, Class A1, (3-month USD CME Term SOFR + 1.362%) 6.679% 7/20/2031 <sup>4,5,7</sup>                               | 15,703                    | 15,731         |
| Octagon Investment Partners, Ltd., CLO, Series 2018-18X, Class A1A,<br>(3-month USD CME Term SOFR + 1.222%) 6.536% 4/16/2031 <sup>4,5,13</sup> | 3,012                     | 3,013          |
| OnDeck Asset Securitization Trust, LLC, Series 2023-1A, Class B, 8.25% 8/19/2030 <sup>4,7</sup>  | 6,822                     | 6,818          |
| Palmer Square Loan Funding, CLO, Series 2021-1, Class A1,<br>(3-month USD CME Term SOFR + 1.162%) 6.479% 4/20/2029 <sup>4,5,7</sup>            | 2,229                     | 2,232          |
| Palmer Square Loan Funding, CLO, Series 2021-3, Class A1,<br>(3-month USD CME Term SOFR + 1.062%) 6.379% 7/20/2029 <sup>4,5,7</sup>            | 2,695                     | 2,696          |

## Bonds, notes &amp; other debt instruments (continued)

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Palmer Square Loan Funding, CLO, Series 2021-4A, Class A1,<br>(3-month USD CME Term SOFR + 1.062%) 6.376% 10/15/2029 <sup>4,5,7</sup>     | USD62,352                 | \$62,268       |
| Palmer Square Loan Funding, CLO, Series 2021-4A, Class A2,<br>(3-month USD CME Term SOFR + 1.662%) 6.976% 10/15/2029 <sup>4,5,7</sup>     | 44,195                    | 44,146         |
| Palmer Square Loan Funding, CLO, Series 2023-1, Class A1,<br>(3-month USD CME Term SOFR + 1.70%) 7.018% 7/20/2031 <sup>4,5,7</sup>        | 13,631                    | 13,638         |
| Palmer Square Loan Funding, CLO, Series 2022-4, Class A1,<br>(3-month USD-CME Term SOFR + 1.75%) 7.069% 7/24/2031 <sup>4,5,7</sup>        | 11,089                    | 11,093         |
| Palmer Square Loan Funding Ltd., CLO, Series 2022-3, Class A1AR,<br>(3-month USD CME Term SOFR + 1.10%) 6.421% 4/15/2031 <sup>4,5,7</sup> | 20,000                    | 20,000         |
| PFS Financing Corp., Series 2022-D, Class A, 4.27% 8/16/2027 <sup>4,7</sup>   | 2,116                     | 2,084          |
| PFS Financing Corp., Series 2022-D, Class B, 4.90% 8/16/2027 <sup>4,7</sup>   | 1,294                     | 1,280          |
| PFS Financing Corp., Series 2023-D, Class A, (30-day Average USD-SOFR + 1.15%) 6.469% 8/16/2027 <sup>4,5,7</sup>                          | 11,885                    | 11,963         |
| PFS Financing Corp., Series 2024-A, Class A, (30-day Average USD-SOFR + 0.85%) 6.175% 1/15/2028 <sup>4,5,7</sup>                          | 14,516                    | 14,602         |
| PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>4,7</sup>   | 36,810                    | 36,886         |
| PFS Financing Corp., Series 2023-C, Class A, 5.52% 10/16/2028 <sup>4,7</sup>  | 16,371                    | 16,535         |
| PG&E Wildfire Recovery Funding, LLC, Series 2022-A, Class A2, 4.263% 6/1/2036 <sup>4</sup>  | 13,836                    | 13,104         |
| Post Road Equipment Finance, Series 2024-1, Class A2, 5.59% 11/15/2029 <sup>4,7</sup>   | 2,524                     | 2,522          |
| Prestige Auto Receivables Trust, Series 2019-1A, Class D, 3.01% 8/15/2025 <sup>4,7</sup>  | 554                       | 553            |
| Prestige Auto Receivables Trust, Series 2023-1, Class A2, 5.88% 3/16/2026 <sup>4,7</sup>  | 2,060                     | 2,059          |
| Prestige Auto Receivables Trust, Series 2024-1, Class C, 5.73% 3/15/2029 <sup>4,7</sup>   | 2,983                     | 2,994          |
| Prestige Auto Receivables Trust, Series 2024-1, Class D, 6.21% 2/15/2030 <sup>4,7</sup>   | 1,690                     | 1,701          |
| Prosper Marketplace Issuance Trust, Series 2024-1, Class A, 6.12% 8/15/2029 <sup>4,7</sup>  | 3,450                     | 3,458          |
| Race Point CLO, Ltd., Series 2015-9A, Class A1A2,<br>(3-month USD CME Term SOFR + 1.202%) 6.516% 10/15/2030 <sup>4,5,7</sup>              | 51,243                    | 51,242         |
| RAD CLO, Ltd., Series 2020-7, Class A1R, (3-month USD CME Term SOFR + 1.35%) 6.669% 4/17/2036 <sup>4,5,7</sup>                            | 15,000                    | 15,000         |
| Research-Driven Pagaya Motor Asset Trust I, Series 2022-3, Class A, 5.38% 11/25/2030 <sup>4,7</sup>                                       | 7,219                     | 7,179          |
| Research-Driven Pagaya Motor Asset Trust I, Series 2022-3, Class B, 6.58% 11/25/2030 <sup>4,7</sup>                                       | 7,592                     | 7,469          |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class A2, 5.81% 1/15/2026 <sup>4</sup>   | 1,478                     | 1,478          |
| Santander Drive Auto Receivables Trust, Series 2023-2, Class A2, 5.87% 3/16/2026 <sup>4</sup>   | 6,066                     | 6,068          |
| Santander Drive Auto Receivables Trust, Series 2023-1, Class A2, 5.36% 5/15/2026 <sup>4</sup>   | 384                       | 384            |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class A3, 4.11% 8/17/2026 <sup>4</sup>   | 7,096                     | 7,075          |
| Santander Drive Auto Receivables Trust, Series 2020-3, Class D, 1.64% 11/16/2026 <sup>4</sup>   | 691                       | 682            |
| Santander Drive Auto Receivables Trust, Series 2024-1, Class A2, 5.71% 2/16/2027 <sup>4</sup>   | 14,392                    | 14,401         |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class A2, 6.18% 2/16/2027 <sup>4</sup>   | 8,977                     | 8,994          |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class B, 4.43% 3/15/2027 <sup>4</sup>  | 5,894                     | 5,844          |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class A3, 5.75% 4/15/2027 <sup>4</sup>   | 6,686                     | 6,688          |
| Santander Drive Auto Receivables Trust, Series 2021-2, Class D, 1.35% 7/15/2027 <sup>4</sup>  | 9,310                     | 9,039          |
| Santander Drive Auto Receivables Trust, Series 2021-3, Class C, 0.95% 9/15/2027 <sup>4</sup>  | 1,983                     | 1,976          |
| Santander Drive Auto Receivables Trust, Series 2021-3, Class D, 1.33% 9/15/2027 <sup>4</sup>  | 9,476                     | 9,132          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class A3, 5.61% 10/15/2027 <sup>4</sup>  | 14,893                    | 14,940         |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class B, 5.95% 1/17/2028 <sup>4</sup>  | 2,751                     | 2,764          |
| Santander Drive Auto Receivables Trust, Series 2024-1, Class A3, 5.25% 4/17/2028 <sup>4</sup>   | 4,391                     | 4,390          |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class A3, 5.73% 4/17/2028 <sup>4</sup>   | 13,726                    | 13,786         |
| Santander Drive Auto Receivables Trust, Series 2023-6, Class A3, 5.93% 7/17/2028 <sup>4</sup>   | 7,026                     | 7,130          |
| Santander Drive Auto Receivables Trust, Series 2023-5, Class A3, 6.02% 9/15/2028 <sup>4</sup>   | 14,146                    | 14,304         |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class C, 4.74% 10/15/2028 <sup>4</sup>   | 5,506                     | 5,442          |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class B, 5.77% 12/15/2028 <sup>4</sup>   | 20,096                    | 20,252         |
| Santander Drive Auto Receivables Trust, Series 2024-1, Class C, 5.45% 3/15/2030 <sup>4</sup>  | 1,407                     | 1,407          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class C, 5.77% 11/15/2030 <sup>4</sup>   | 10,034                    | 10,119         |
| SBNA Auto Lease Trust, Series 2024-A, Class A2, 5.45% 1/20/2026 <sup>4,7</sup>  | 15,477                    | 15,461         |
| SBNA Auto Lease Trust, Series 2024-A, Class A3, 5.39% 11/20/2026 <sup>4,7</sup>   | 26,356                    | 26,367         |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A2A, 5.89% 3/22/2027 <sup>4,7</sup>                                       | 5,578                     | 5,588          |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A3, 5.47% 10/20/2028 <sup>4,7</sup>                                       | 19,239                    | 19,336         |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class B, 5.71% 1/22/2030 <sup>4,7</sup>   | 2,222                     | 2,247          |

## Bonds, notes &amp; other debt instruments (continued)

## Asset-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class C, 5.97% 2/20/2031 <sup>4,7</sup>  | USD3,535                  | \$ 3,597       |
| SLAM, Ltd., Series 2021-1, Class A, 2.434% 6/15/2046 <sup>4,7</sup>  | 19,042                    | 16,663         |
| SLAM, Ltd., Series 2021-1, Class B, 3.422% 6/15/2046 <sup>4,7</sup>  | 3,505                     | 2,985          |
| SMB Private Education Loan Trust, Series 2023-C, Class A1A, 5.67% 11/15/2052 <sup>4,7</sup>  | 7,329                     | 7,399          |
| SMB Private Education Loan Trust, Series 2021-A, Class A2A,<br>(1-month USD CME Term SOFR + 0.844%) 6.17% 1/15/2053 <sup>4,5,7</sup>                       | 14,585                    | 14,459         |
| SOLRR Aircraft Aviation Holding, Ltd., Series 2021-1, Class A, 2.636% 10/15/2046 <sup>4,7</sup>  | 33,520                    | 29,783         |
| Sound Point CLO, Ltd., Series 2015-1RA, Class AR, (3-month USD CME Term SOFR + 1.342%)<br>6.656% 4/15/2030 <sup>4,5,7</sup>                                | 2,119                     | 2,120          |
| Sound Point CLO, Ltd., Series 2017-3A, Class A1R,<br>(3-month USD CME Term SOFR + 1.242%) 6.559% 10/20/2030 <sup>4,5,7</sup>                               | 8,472                     | 8,477          |
| South Carolina Student Loan Corp., Series 2014-1, Class A2,<br>(30-day Average USD-SOFR + 1.114%) 6.434% 1/3/2033 <sup>4,5</sup>                           | 3,835                     | 3,838          |
| SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 <sup>4,7</sup>  | 34,697                    | 32,276         |
| Stellar Jay Ireland DAC, Series 2021-1, Class A, 3.967% 10/15/2041 <sup>4,7</sup>  | 39,307                    | 36,139         |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>4,7</sup>   | 15,100                    | 14,057         |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class A, 2.675% 2/28/2033 <sup>4,7</sup>  | 10,142                    | 9,237          |
| Stratus Static CLO, Ltd., Series 2021-2, Class A,<br>(3-month USD CME Term SOFR + 1.162%) 6.479% 12/28/2029 <sup>4,5,7</sup>                               | 6,956                     | 6,962          |
| Stratus Static CLO, Ltd., Series 2021-1, Class A,<br>(3-month USD CME Term SOFR + 1.062%) 6.379% 12/29/2029 <sup>4,5,7</sup>                               | 354                       | 354            |
| Stratus Static CLO, Ltd., Series 2022-3, Class AR,<br>(3-month USD CME Term SOFR + 1.30%) 6.623% 10/20/2031 <sup>4,5,7</sup>                               | 66,344                    | 66,340         |
| SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 <sup>4,7</sup>  | 18,762                    | 17,665         |
| Sycamore Tree CLO, Ltd., Series 2023-3, Class A1,<br>(3-month USD CME Term SOFR + 2.20%) 7.518% 4/20/2035 <sup>4,5,7</sup>                                 | 10,000                    | 10,008         |
| Sycamore Tree CLO, Ltd., Series 2024-5, Class A1,<br>(3-month USD CME Term SOFR + 1.42%) 6.749% 4/20/2036 <sup>4,5,7</sup>                                 | 20,000                    | 20,000         |
| Symphony Static CLO, Ltd., Series 2021-1, Class A,<br>(3-month USD CME Term SOFR + 1.092%) 6.416% 10/25/2029 <sup>4,5,7</sup>                              | 2,641                     | 2,643          |
| Synchrony Card Issuance Trust, Series 2023-A, Class A, 5.54% 7/15/2029 <sup>4</sup>  | 33,163                    | 33,497         |
| TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 <sup>4,7</sup>  | 36,674                    | 33,388         |
| Teachers Insurance and Annuity Association of AME, CLO, Series 2016-1, Class AR,<br>(3-month USD CME Term SOFR + 1.462%) 6.779% 7/20/2031 <sup>4,5,7</sup> | 2,711                     | 2,715          |
| Textainer Marine Containers, Ltd., Series 2020-1A, Class A, 2.73% 8/21/2045 <sup>4,7</sup>   | 13,833                    | 12,947         |
| Textainer Marine Containers, Ltd., Series 2020-2A, Class A, 2.10% 9/20/2045 <sup>4,7</sup>   | 23,943                    | 21,777         |
| Textainer Marine Containers, Ltd., Series 2020-3, Class A, 2.11% 9/20/2045 <sup>4,7</sup>  | 1,677                     | 1,526          |
| Textainer Marine Containers, Ltd., Series 2020-2A, Class B, 3.34% 9/20/2045 <sup>4,7</sup>   | 2,452                     | 2,219          |
| Textainer Marine Containers, Ltd., Series 2021-1, Class A, 1.68% 2/20/2046 <sup>4,7</sup>  | 28,407                    | 25,110         |
| Textainer Marine Containers, Ltd., Series 2021-1, Class B, 2.52% 2/20/2046 <sup>4,7</sup>  | 1,222                     | 1,058          |
| Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 <sup>4,7</sup>   | 58,141                    | 52,184         |
| TIF Funding II, LLC, Series 2024-1, Class C, 6.31% 5/22/2034 <sup>4,7</sup>  | 1,275                     | 1,283          |
| TIF Funding II, LLC, Series 2020-1A, Class A, 2.09% 8/20/2045 <sup>4,7</sup>   | 15,153                    | 13,745         |
| TIF Funding II, LLC, Series 2021-1A, Class A, 1.65% 2/20/2046 <sup>4,7</sup>   | 12,518                    | 10,890         |
| TIF Funding II, LLC, Series 2021-1A, Class B, 2.54% 2/20/2046 <sup>4,7</sup>   | 454                       | 387            |
| T-Mobile US Trust, Series 2024-1, Class A, 5.05% 9/20/2029 <sup>4,7</sup>  | 25,463                    | 25,485         |
| Toyota Auto Loan Extended Note Trust, Series 2019-1, Class A, 2.56% 11/25/2031 <sup>4,7</sup>  | 34,690                    | 34,534         |
| Toyota Auto Loan Extended Note Trust, Series 2020-1, Class A, 1.35% 5/25/2033 <sup>4,7</sup>   | 38,148                    | 36,427         |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3, 5.16% 4/17/2028 <sup>4</sup>   | 20,414                    | 20,444         |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A4, 5.01% 2/15/2029 <sup>4</sup>   | 7,901                     | 7,921          |
| Toyota Lease Owner Trust, Series 2023-A, Class A2, 5.30% 8/20/2025 <sup>4,7</sup>  | 13,778                    | 13,763         |
| Trestles CLO, Ltd., Series 2023-6, Class A, (3-month USD CME Term SOFR + 1.70%) 7.062% 1/25/2036 <sup>4,5,7</sup>  | 16,000                    | 16,007         |
| Trinitas CLO, Ltd., Series 2020-12, Class A1R, (3-month USD CME Term SOFR + 1.37%) 6.693% 4/25/2033 <sup>4,5,7</sup>                                       | 12,207                    | 12,206         |
| Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 <sup>4,7</sup>   | 111,336                   | 99,795         |
| Triton Container Finance VIII, LLC, Series 2020-1, Class B, 3.74% 9/20/2045 <sup>4,7</sup>   | 2,906                     | 2,617          |

## Bonds, notes &amp; other debt instruments (continued)

| Asset-backed obligations (continued)   | Principal amount<br>(000) | Value<br>(000)   |
|--|---------------------------|------------------|
| Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 <sup>4,7</sup>                                       | USD33,234                 | \$ 29,218        |
| Triton Container Finance VIII, LLC, Series 2021-1A, Class B, 2.58% 3/20/2046 <sup>4,7</sup>                                      | 1,213                     | 1,037            |
| Valley Stream Park CLO, Ltd., Series 2022-1, Class AR,<br>(3-month USD CME Term SOFR + 1.63%) 6.948% 10/20/2034 <sup>4,5,7</sup> | 80,000                    | 80,219           |
| Venture CDO, Ltd., CLO, Series 2017-29, Class AR,<br>(3-month USD CME Term SOFR + 1.252%) 6.559% 9/7/2030 <sup>4,5,7</sup>       | 4,712                     | 4,714            |
| Venture CDO, Ltd., CLO, Series 2018-32, Class A2A,<br>(3-month USD CME Term SOFR + 1.332%) 6.63% 7/18/2031 <sup>4,5,7</sup>      | 20,505                    | 20,507           |
| Verizon Master Trust, Series 2023-2, Class A, 4.89% 4/13/2028 <sup>4</sup>   | 41,651                    | 41,449           |
| Verizon Master Trust, Series 2024-1, Class A1A, 5.00% 12/20/2028 <sup>4</sup>  | 27,148                    | 27,087           |
| Verizon Master Trust, Series 2023-1, Class A, 4.49% 1/22/2029 (5.24% on 1/20/2026) <sup>4,8</sup>                                | 77,422                    | 76,574           |
| Verizon Master Trust, Series 2023-3, Class A, 4.73% 4/21/2031 <sup>4,7</sup>   | 44,216                    | 44,018           |
| VStrong Auto Receivables Trust, Series 2024-A, Class A2, 5.79% 8/16/2027 <sup>4,7</sup>  | 2,064                     | 2,068            |
| VStrong Auto Receivables Trust, Series 2024-A, Class A3, 5.62% 12/15/2028 <sup>4,7</sup>   | 2,244                     | 2,248            |
| VStrong Auto Receivables Trust, Series 2024-A, Class B, 5.77% 7/15/2030 <sup>4,7</sup>   | 2,590                     | 2,600            |
| Wellfleet CLO, Ltd., Series 2017-3A, Class A1, (3-month USD CME Term SOFR + 1.412%) 6.728% 1/17/2031 <sup>4,5,7</sup>            | 3,741                     | 3,743            |
| Westlake Automobile Receivables Trust, Series 2020-3A, Class D, 1.65% 2/17/2026 <sup>4,7</sup>                                   | 7,750                     | 7,671            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class A2A, 5.51% 6/15/2026 <sup>4,7</sup>                                  | 4,677                     | 4,675            |
| Westlake Automobile Receivables Trust, Series 2021-2, Class C, 0.89% 7/15/2026 <sup>4,7</sup>                                    | 11,308                    | 11,162           |
| Westlake Automobile Receivables Trust, Series 2023-2, Class A2A, 5.87% 7/15/2026 <sup>4,7</sup>                                  | 12,557                    | 12,564           |
| Westlake Automobile Receivables Trust, Series 2021-2, Class D, 1.23% 12/15/2026 <sup>4,7</sup>                                   | 11,177                    | 10,720           |
| Westlake Automobile Receivables Trust, Series 2023-4, Class A2, 6.23% 1/15/2027 <sup>4,7</sup>                                   | 8,284                     | 8,326            |
| Westlake Automobile Receivables Trust, Series 2023-2, Class A3, 5.80% 2/16/2027 <sup>4,7</sup>                                   | 17,287                    | 17,331           |
| Westlake Automobile Receivables Trust, Series 2022-1A, Class D, 3.49% 3/15/2027 <sup>4,7</sup>                                   | 7,472                     | 7,249            |
| Westlake Automobile Receivables Trust, Series 2024-1, Class A3, 5.44% 5/17/2027 <sup>4,7</sup>                                   | 3,469                     | 3,468            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class A3, 5.82% 5/17/2027 <sup>4,7</sup>                                   | 42,000                    | 42,248           |
| Westlake Automobile Receivables Trust, Series 2023-1, Class A3, 5.21% 1/18/2028 <sup>4,7</sup>                                   | 4,136                     | 4,124            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class B, 5.41% 1/18/2028 <sup>4,7</sup>                                    | 2,834                     | 2,828            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class C, 5.74% 8/15/2028 <sup>4,7</sup>                                    | 5,491                     | 5,491            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class B, 5.92% 9/15/2028 <sup>4,7</sup>                                    | 10,243                    | 10,302           |
| Westlake Automobile Receivables Trust, Series 2023-3, Class C, 6.02% 9/15/2028 <sup>4,7</sup>                                    | 9,545                     | 9,609            |
| Westlake Automobile Receivables Trust, Series 2024-1, Class C, 5.65% 2/15/2029 <sup>4,7</sup>                                    | 4,187                     | 4,192            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class D, 6.47% 3/15/2029 <sup>4,7</sup>                                    | 5,314                     | 5,377            |
| Westlake Automobile Receivables Trust, Series 2024-1, Class D, 6.02% 10/15/2029 <sup>4,7</sup>                                   | 5,627                     | 5,648            |
| Westlake Flooring Master Trust, Series 2024-1, Class A, 5.43% 2/15/2028 <sup>4,7</sup>   | 5,364                     | 5,374            |
| Wind River CLO Ltd., Series 2015-1A, Class A1R3,<br>(3-month USD CME Term SOFR + 1.20%) 6.498% 10/20/2030 <sup>4,5,7</sup>       | 36,997                    | 36,997           |
| Wind River CLO Ltd., Series 2015-1, Class BR3,<br>(3-month USD CME Term SOFR + 1.80%) 7.098% 10/20/2030 <sup>4,5,7</sup>         | 17,000                    | 17,000           |
| World Financial Network Credit Card Master Trust, Series 2023-A, Class A, 5.02% 3/15/2030 <sup>4</sup>                           | 39,226                    | 38,984           |
|  |                           | <u>6,255,250</u> |

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. 0.43%

|  |        |        |
|--|--------|--------|
| British Columbia (Province of) 4.20% 7/6/2033                            | 2,030  | 1,971  |
| Caisse d'Amortissement de la Dette Sociale 0.375% 9/23/2025 <sup>7</sup> | 18,000 | 16,846 |
| Chile (Republic of) 4.85% 1/22/2029                                      | 18,265 | 18,137 |
| Chile (Republic of) 3.10% 1/22/2061                                      | 15,816 | 10,016 |
| CPPIB Capital, Inc. 0.50% 9/16/2024 <sup>7</sup>                         | 22,500 | 22,001 |
| CPPIB Capital, Inc. 0.875% 9/9/2026 <sup>7</sup>                         | 17,827 | 16,261 |
| CPPIB Capital, Inc. 2.75% 11/2/2027 <sup>7</sup>                         | 23,770 | 22,301 |
| Development Bank of Japan, Inc. 1.25% 10/20/2026 <sup>7</sup>            | 18,000 | 16,459 |
| Development Bank of Japan, Inc. 1.75% 10/20/2031 <sup>7</sup>            | 12,582 | 10,326 |
| European Investment Bank 0.75% 10/26/2026                                | 37,160 | 33,776 |
| European Investment Bank 0.625% 10/21/2027                               | 7,655  | 6,705  |
| European Stability Mechanism 0.375% 9/10/2025 <sup>7</sup>               | 23,570 | 22,100 |

## Bonds, notes &amp; other debt instruments (continued)

**Bonds & notes of governments & government agencies outside the U.S. (continued)**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Hungary (Republic of) 2.125% 9/22/2031 <sup>7</sup>                    | USD14,164                 | \$ 11,260      |
| Hungary (Republic of) 3.125% 9/21/2051 <sup>7</sup>                    | 17,678                    | 11,218         |
| Hydro-Quebec 9.50% 11/15/2030  | 22,230                    | 27,809         |
| Indonesia Asahan Aluminium (Persero) PT 6.53% 11/15/2028               | 17,050                    | 17,771         |
| Indonesia Asahan Aluminium (Persero) PT 6.53% 11/15/2028 <sup>7</sup>  | 2,950                     | 3,075          |
| Indonesia Asahan Aluminium (Persero) PT 5.80% 5/15/2050 <sup>7</sup>   | 3,850                     | 3,636          |
| International Bank for Reconstruction and Development 0.75% 11/24/2027 | 9,000                     | 7,887          |
| International Development Assn. 0.375% 9/23/2025 <sup>7</sup>          | 19,410                    | 18,173         |
| Israel (State of) 5.50% 3/12/2034                                      | 23,615                    | 23,423         |
| Israel (State of) 5.75% 3/12/2054                                      | 12,865                    | 12,340         |
| Japan Bank for International Cooperation 1.25% 1/21/2031               | 32,068                    | 25,947         |
| KfW 0.375% 7/18/2025   | 7,671                     | 7,237          |
| KfW 5.125% 9/29/2025   | 40,003                    | 40,139         |
| Korea Housing Finance Corp. 4.625% 2/24/2028 <sup>7</sup>              | 19,870                    | 19,784         |
| Landwirtschaftliche Rentenbank 0.875% 9/3/2030                         | 13,390                    | 10,788         |
| Manitoba (Province of) 3.05% 5/14/2024                                 | 12,040                    | 12,005         |
| OMERS Finance Trust 1.10% 3/26/2026 <sup>7</sup>                       | 26,770                    | 24,860         |
| OMERS Finance Trust 3.50% 4/19/2032 <sup>7</sup>                       | 33,621                    | 30,771         |
| OMERS Finance Trust 4.00% 4/19/2052 <sup>7</sup>                       | 33,621                    | 26,725         |
| Ontario Teachers' Finance Trust 3.00% 4/13/2027 <sup>7</sup>           | 18,000                    | 17,140         |
| Panama (Republic of) 7.50% 3/1/2031                                    | 8,035                     | 8,349          |
| Panama (Republic of) 2.252% 9/29/2032                                  | 19,671                    | 14,093         |
| Panama (Republic of) 8.00% 3/1/2038                                    | 6,060                     | 6,364          |
| Panama (Republic of) 4.50% 1/19/2063                                   | 3,874                     | 2,492          |
| Peru (Republic of) 2.392% 1/23/2026                                    | 2,730                     | 2,590          |
| Peru (Republic of) 1.862% 12/1/2032                                    | 40,334                    | 30,805         |
| Peru (Republic of) 2.78% 12/1/2060                                     | 40,618                    | 23,518         |
| Philippines (Republic of) 1.648% 6/10/2031                             | 674                       | 539            |
| Philippines (Republic of) 6.375% 10/23/2034                            | 22,310                    | 24,639         |
| Philippines (Republic of) 2.65% 12/10/2045                             | 387                       | 257            |
| Qatar (State of) 4.00% 3/14/2029 <sup>7</sup>                          | 7,500                     | 7,335          |
| Qatar (State of) 4.817% 3/14/2049 <sup>7</sup>                         | 7,500                     | 7,044          |
| Quebec Canada (Province of) 2.75% 4/12/2027                            | 23,200                    | 21,975         |
| Saskatchewan (Province of) 3.25% 6/8/2027                              | 19,319                    | 18,499         |
| Saudi Arabia (Kingdom of) 4.75% 1/18/2028 <sup>7</sup>                 | 4,883                     | 4,879          |
| Saudi Arabia (Kingdom of) 4.875% 7/18/2033 <sup>7</sup>                | 310                       | 309            |
| Saudi Arabia (Kingdom of) 5.75% 1/16/2054                              | 11,124                    | 11,041         |
| Swedish Export Credit Corp. 3.625% 9/3/2024                            | 36,618                    | 36,335         |
| United Mexican States 2.659% 5/24/2031                                 | 23,299                    | 19,494         |
| United Mexican States 3.50% 2/12/2034                                  | 9,008                     | 7,515          |
| United Mexican States 6.00% 5/7/2036                                   | 150,510                   | 151,158        |
| United Mexican States 6.338% 5/4/2053                                  | 6,235                     | 6,167          |
| United Mexican States 3.771% 5/24/2061                                 | 13,292                    | 8,677          |
|  |                           | <u>962,961</u> |

**Municipals 0.27%****California 0.05%**

|  |        |       |
|--|--------|-------|
| Trustees of the California State University, Systemwide Rev. Bonds, Series 2021-B, 2.719% 11/1/2052                            | 7,980  | 5,454 |
| Trustees of the California State University, Systemwide Rev. Bonds, Series 2021-B, 2.939% 11/1/2052                            | 11,515 | 7,969 |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-A-1,<br>2.158% 6/1/2026 | 5,955  | 5,571 |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-A-1,<br>2.332% 6/1/2027 | 8,260  | 7,577 |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-B,<br>2.746% 6/1/2034   | 4,330  | 3,655 |



## Bonds, notes &amp; other debt instruments (continued)

## Municipals (continued)

## California (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-A-1, 3.487% 6/1/2036 | USD5,365                  | \$ 4,477       |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-A, 3.115% 6/1/2038   | 25,195                    | 20,490         |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-A-1, 3.714% 6/1/2041 | 8,055                     | 6,336          |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-B, 3.293% 6/1/2042   | 7,670                     | 5,934          |
| Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-B, 3.00% 6/1/2046    | 7,280                     | 6,726          |
| Regents of the University of California, General Rev. Bonds, Series 2020-BG, 0.883% 5/15/2025                               | 5,000                     | 4,780          |
| Regents of the University of California, General Rev. Bonds, Series 2020-BG, 1.316% 5/15/2027                               | 5,400                     | 4,896          |
| Regents of the University of California, General Rev. Bonds, Series 2020-BG, 1.614% 5/15/2030                               | 6,450                     | 5,448          |
| Regents of the University of California, General Rev. Bonds, Series 2023-BR, 5.10% 5/15/2033                                | 13,795                    | 14,218         |
| Regents of the University of California, General Rev. Bonds, Series 2021-BI, 2.847% 5/15/2041                               | 2,690                     | 2,001          |
| Regents of the University of California, General Rev. Bonds, Series 2021-BI, 3.146% 5/15/2051                               | 11,320                    | 8,304          |
|   |                           | <u>113,836</u> |

## Florida 0.04%

|  |        |               |
|--|--------|---------------|
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 1.258% 7/1/2025 | 10,760 | 10,261        |
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 1.705% 7/1/2027 | 44,105 | 40,011        |
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 2.154% 7/1/2030 | 43,308 | 37,035        |
|  |        | <u>87,307</u> |

## Guam 0.00%

|   |       |              |
|---|-------|--------------|
| A.B. Won Pat International Airport Auth., General Rev. Bonds, Series 2021-A, 3.839% 10/1/2036 | 960   | 799          |
| A.B. Won Pat International Airport Auth., General Rev. Bonds, Series 2021-A, 4.46% 10/1/2043  | 1,260 | 1,020        |
|   |       | <u>1,819</u> |

## Illinois 0.11%

|  |         |                |
|--|---------|----------------|
| G.O. Bonds, Series 2019-A, 4.20% 4/1/2024  | 1,855   | 1,855          |
| G.O. Bonds, Series 2019-A, 4.50% 4/1/2025  | 325     | 322            |
| G.O. Bonds, Pension Funding, Series 2003, 5.10% 6/1/2033                                     | 202,650 | 201,365        |
| G.O. Bonds, Pension Funding, Series 2003, Assured Guaranty Municipal insured, 5.10% 6/1/2033 | 30,532  | 30,424         |
| G.O. Bonds, Taxable Build America Bonds, Series 2010-1, 6.63% 2/1/2035                       | 5,255   | 5,537          |
|  |         | <u>239,503</u> |

## Michigan 0.01%

|   |        |               |
|---|--------|---------------|
| Building Auth., Rev. Ref. Bonds (Facs. Program), Series 2020-II, 2.705% 10/15/2040          | 6,555  | 4,981         |
| Board of Trustees of Michigan State University, Rev. Bonds, Series 2022-A, 4.165% 8/15/2122 | 10,670 | 8,416         |
| Regents of the University of Michigan, General Rev. Bonds, Series 2022-A, 3.504% 4/1/2052   | 6,660  | 5,300         |
|   |        | <u>18,697</u> |

## New York 0.00%

|   |       |               |
|---|-------|---------------|
| Dormitory Auth., Taxable State Personal Income Tax Rev. Bonds (General Purpose), Series 2021-C, 1.187% 3/15/2026 (escrowed to maturity) | 8,915 | 8,326         |
| Dormitory Auth., Taxable State Personal Income Tax Rev. Bonds (General Purpose), Series 2021-C, 1.748% 3/15/2028 (escrowed to maturity) | 5,635 | 5,075         |
|   |       | <u>13,401</u> |

## Ohio 0.02%

|   |        |        |
|---|--------|--------|
| Cleveland-Cuyahoga Port Auth., Federal Lease Rev. Bonds (VA Cleveland Health Care Center Project), Series 2021, 4.425% 5/1/2031 | 51,130 | 44,552 |
|---|--------|--------|



Bonds, notes & other debt instruments (continued)

**Municipals (continued)**

**South Dakota 0.00%**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Housing Dev. Auth., Homeownership Mortgage Bonds, Series 2015-D, 4.00% 11/1/2045 | USD445                    | \$ 443         |

**Wisconsin 0.04%**

|   |        |        |
|---|--------|--------|
| Public Fin. Auth., Federal Lease Rev. Bonds (Fort Sam Acquisition Fncg.), Series 2022, 4.95% 3/1/2034 | 94,625 | 88,714 |
|---|--------|--------|

**Total municipals**

608,272

**Federal agency bonds & notes 0.02%**

|   |        |        |
|---|--------|--------|
| Fannie Mae 0.375% 8/25/2025               | 16,060 | 15,095 |
| Fannie Mae 0.75% 10/8/2027                | 11,330 | 9,995  |
| Fannie Mae 0.875% 8/5/2030                | 17,097 | 13,889 |
| Federal Farm Credit Banks 1.75% 2/14/2025 | 13,983 | 13,578 |
| Federal Home Loan Bank 5.50% 7/15/2036    | 600    | 661    |
|   |        | 53,218 |

**Total bonds, notes & other debt instruments** (cost: \$63,599,236,000)

61,539,433

**Investment funds 3.01%**

Shares

|  |             |           |
|--|-------------|-----------|
| Capital Group Central Corporate Bond Fund <sup>2</sup> | 802,783,018 | 6,711,266 |
|--|-------------|-----------|

**Total investment funds** (cost: \$7,843,856,000)

6,711,266

**Short-term securities 8.89%**

**Money market investments 8.70%**

|   |             |            |
|---|-------------|------------|
| Capital Group Central Cash Fund 5.37% <sup>2,14</sup> | 194,143,127 | 19,406,547 |
|---|-------------|------------|

**Money market investments purchased with collateral from securities on loan 0.18%**

|   |            |         |
|---|------------|---------|
| State Street Institutional U.S. Government Money Market Fund,<br>Premier Class 5.26% <sup>14,15</sup>               | 62,300,000 | 62,300  |
| Dreyfus Treasury Obligations Cash Management, Institutional Shares 5.20% <sup>14,15</sup>                           | 58,100,000 | 58,100  |
| Capital Group Central Cash Fund 5.37% <sup>2,14,15</sup>  | 490,593    | 49,040  |
| Invesco Short-Term Investments Trust - Government & Agency Portfolio,<br>Institutional Class 5.23% <sup>14,15</sup> | 46,926,146 | 46,926  |
| Morgan Stanley Institutional Liquidity Funds - Government Portfolio,<br>Institutional Class 5.22% <sup>14,15</sup>  | 45,700,000 | 45,700  |
| BlackRock Liquidity Funds - FedFund, Institutional Shares 5.20% <sup>14,15</sup>                                    | 41,500,000 | 41,500  |
| Fidelity Investments Money Market Government Portfolio, Class I 5.21% <sup>14,15</sup>                              | 41,500,000 | 41,500  |
| Goldman Sachs Financial Square Government Fund, Institutional Shares 5.20% <sup>14,15</sup>                         | 41,500,000 | 41,500  |
| RBC Funds Trust - U.S. Government Money Market Fund,<br>RBC Institutional Class 1 5.26% <sup>14,15</sup>            | 29,000,000 | 29,000  |
|   |            | 415,566 |

**U.S. Treasury bills 0.01%**

Weighted  
average yield  
at acquisition

Principal amount  
(000)

|                         |        |           |        |
|-------------------------|--------|-----------|--------|
| U.S. Treasury 4/18/2024 | 4.565% | USD18,000 | 17,947 |
|-------------------------|--------|-----------|--------|

**Total short-term securities** (cost: \$19,844,797,000)

19,840,060

**Total investment securities 103.79%** (cost: \$165,484,783,000)

231,553,127

**Other assets less liabilities (3.79)%**

(8,453,387)

**Net assets 100.00%**

\$223,099,740

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 3/31/2024 (000) |
|--|-------|---------------------|-----------------|-----------------------|---|
| 30 Day Federal Funds Futures             | Short | 10,043              | 5/1/2024        | USD(3,961,967)        | \$ 4,326  |
| 3 Month SOFR Futures                     | Long  | 19,136              | 3/19/2025       | 4,565,371             | 181   |
| 2 Year U.S. Treasury Note Futures        | Long  | 67,160              | 7/3/2024        | 13,733,171            | (7,669)   |
| 5 Year U.S. Treasury Note Futures        | Long  | 83,042              | 7/3/2024        | 8,886,792             | (13,777)  |
| 10 Year French Government Bond Futures   | Long  | 2,847               | 6/10/2024       | 393,672               | 1,431   |
| 10 Year Euro-Bund Futures                | Short | 2,762               | 6/10/2024       | (397,443)             | (3,043)   |
| 10 Year U.S. Treasury Note Futures       | Long  | 2,718               | 6/28/2024       | 301,146               | 80  |
| 10 Year U.S. Treasury Note Futures       | Short | 31,719              | 6/28/2024       | (3,635,295)           | (23,420)  |
| 20 Year U.S. Treasury Bond Futures       | Long  | 2,647               | 6/28/2024       | 318,798               | 3,870   |
| 30 Year Ultra U.S. Treasury Bond Futures | Long  | 16,512              | 6/28/2024       | 2,130,048             | 41,701  |
|  |       |                     |                 |                       | <u>\$ 3,680</u>   |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive  |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2024 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2024 (000) |
|----------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate     | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| 0.3325%  | Annual            | U.S. EFR | Annual            | 4/2/2024        | USD735,000            | \$ (393)                 | \$-                                   | \$ (393)  |
| U.S. EFR | Annual            | 0.10625% | Annual            | 7/8/2025        | 301,000               | 17,606                   | -                                     | 17,606  |
| 4.2045%  | Annual            | SOFR     | Annual            | 1/10/2026       | 45,883                | (347)                    | -                                     | (347)   |
| 4.2035%  | Annual            | SOFR     | Annual            | 1/10/2026       | 832,059               | (6,313)                  | -                                     | (6,313)   |
| 4.184%   | Annual            | SOFR     | Annual            | 1/10/2026       | 832,059               | (6,588)                  | -                                     | (6,588)   |
| 4.265%   | Annual            | SOFR     | Annual            | 2/16/2026       | 237,725               | (1,437)                  | -                                     | (1,437)   |
| 4.27%    | Annual            | SOFR     | Annual            | 2/16/2026       | 479,018               | (2,853)                  | -                                     | (2,853)   |
| 4.3005%  | Annual            | SOFR     | Annual            | 2/17/2026       | 98,960                | (533)                    | -                                     | (533)   |
| 4.288%   | Annual            | SOFR     | Annual            | 2/17/2026       | 100,530               | (564)                    | -                                     | (564)   |
| 4.3035%  | Annual            | SOFR     | Annual            | 2/17/2026       | 142,700               | (761)                    | -                                     | (761)   |
| 4.2675%  | Annual            | SOFR     | Annual            | 2/17/2026       | 137,752               | (824)                    | -                                     | (824)   |
| 4.2515%  | Annual            | SOFR     | Annual            | 2/17/2026       | 141,314               | (885)                    | -                                     | (885)   |
| 4.568%   | Annual            | SOFR     | Annual            | 3/1/2026        | 1,200,000             | (394)                    | -                                     | (394)   |
| 4.56%    | Annual            | SOFR     | Annual            | 3/1/2026        | 1,221,100             | (579)                    | -                                     | (579)   |
| 3.53%    | Annual            | SOFR     | Annual            | 1/23/2027       | 328,900               | (2,381)                  | -                                     | (2,381)   |
| 3.5405%  | Annual            | SOFR     | Annual            | 1/23/2027       | 544,500               | (3,837)                  | -                                     | (3,837)   |
| 3.535%   | Annual            | SOFR     | Annual            | 1/23/2027       | 589,900               | (4,216)                  | -                                     | (4,216)   |
| 3.761%   | Annual            | SOFR     | Annual            | 2/20/2027       | 530,200               | (1,183)                  | -                                     | (1,183)   |
| 3.7645%  | Annual            | SOFR     | Annual            | 2/20/2027       | 1,059,400             | (2,296)                  | -                                     | (2,296)   |
| 3.6475%  | Annual            | SOFR     | Annual            | 2/27/2028       | 879,900               | 796                      | -                                     | 796   |
| 3.16%    | Annual            | SOFR     | Annual            | 6/20/2028       | 161,300               | (5,591)                  | -                                     | (5,591)   |
| SOFR     | Annual            | 3.529%   | Annual            | 1/29/2030       | 216,000               | 1,683                    | -                                     | 1,683   |
| SOFR     | Annual            | 3.5485%  | Annual            | 1/29/2030       | 234,500               | 1,628                    | -                                     | 1,628   |
| SOFR     | Annual            | 3.528%   | Annual            | 1/29/2030       | 176,400               | 1,382                    | -                                     | 1,382   |
| 3.18%    | Annual            | SOFR     | Annual            | 4/17/2030       | 124,700               | (4,940)                  | -                                     | (4,940)   |
| 3.275%   | Annual            | SOFR     | Annual            | 4/18/2030       | 124,700               | (4,310)                  | -                                     | (4,310)   |
| 3.353%   | Annual            | SOFR     | Annual            | 4/19/2030       | 124,700               | (3,794)                  | -                                     | (3,794)   |
| 3.342%   | Annual            | SOFR     | Annual            | 4/19/2030       | 124,700               | (3,867)                  | -                                     | (3,867)   |

## Swap contracts (continued)

## Interest rate swaps (continued)

## Centrally cleared interest rate swaps (continued)

| Receive   |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 3/31/2024 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2024 (000) |
|-----------|-------------------|----------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| Rate      | Payment frequency | Rate     | Payment frequency |                 |                       |                          |                                       |   |
| 3.344%    | Annual            | SOFR     | Annual            | 4/20/2030       | USD124,600            | \$ (3,854)               | \$–                                   | \$ (3,854)  |
| 3.128%    | Annual            | SOFR     | Annual            | 4/28/2030       | 124,700               | (5,305)                  | –                                     | (5,305)   |
| 3.285%    | Annual            | SOFR     | Annual            | 5/1/2030        | 124,700               | (4,260)                  | –                                     | (4,260)   |
| 3.259%    | Annual            | SOFR     | Annual            | 5/1/2030        | 124,700               | (4,433)                  | –                                     | (4,433)   |
| 3.186%    | Annual            | SOFR     | Annual            | 5/9/2030        | 124,700               | (4,931)                  | –                                     | (4,931)   |
| 3.215%    | Annual            | SOFR     | Annual            | 5/10/2030       | 124,600               | (4,735)                  | –                                     | (4,735)   |
| 3.29%     | Annual            | SOFR     | Annual            | 5/19/2030       | 149,400               | (5,090)                  | –                                     | (5,090)   |
| U.S. EFFR | Annual            | 0.666%   | Annual            | 11/19/2030      | 78,700                | 14,574                   | –                                     | 14,574  |
| SOFR      | Annual            | 3.10%    | Annual            | 6/20/2033       | 86,900                | 4,978                    | –                                     | 4,978   |
| SOFR      | Annual            | 3.5935%  | Annual            | 1/9/2034        | 490,175               | 9,746                    | –                                     | 9,746   |
| SOFR      | Annual            | 3.01413% | Annual            | 1/12/2053       | 70,055                | 7,690                    | –                                     | 7,690   |
| SOFR      | Annual            | 3.02%    | Annual            | 1/12/2053       | 70,100                | 7,623                    | –                                     | 7,623   |
| SOFR      | Annual            | 2.974%   | Annual            | 4/17/2053       | 39,200                | 4,565                    | –                                     | 4,565   |
| SOFR      | Annual            | 3.044%   | Annual            | 4/18/2053       | 39,500                | 4,113                    | –                                     | 4,113   |
| SOFR      | Annual            | 3.0875%  | Annual            | 4/19/2053       | 39,600                | 3,820                    | –                                     | 3,820   |
| SOFR      | Annual            | 3.1035%  | Annual            | 4/19/2053       | 39,500                | 3,699                    | –                                     | 3,699   |
| SOFR      | Annual            | 3.0895%  | Annual            | 4/20/2053       | 39,600                | 3,806                    | –                                     | 3,806   |
| SOFR      | Annual            | 2.9405%  | Annual            | 4/28/2053       | 39,400                | 4,821                    | –                                     | 4,821   |
| SOFR      | Annual            | 3.0535%  | Annual            | 5/1/2053        | 79,000                | 8,092                    | –                                     | 8,092   |
| SOFR      | Annual            | 3.085%   | Annual            | 5/9/2053        | 39,700                | 3,845                    | –                                     | 3,845   |
| SOFR      | Annual            | 3.1135%  | Annual            | 5/10/2053       | 39,800                | 3,655                    | –                                     | 3,655   |
| SOFR      | Annual            | 3.1605%  | Annual            | 5/19/2053       | 47,600                | 3,976                    | –                                     | 3,976   |
| SOFR      | Annual            | 3.6765%  | Annual            | 2/20/2054       | 95,922                | (981)                    | –                                     | (981)   |
| SOFR      | Annual            | 3.6815%  | Annual            | 2/20/2054       | 92,100                | (1,024)                  | –                                     | (1,024)   |
| SOFR      | Annual            | 3.7205%  | Annual            | 2/21/2054       | 76,861                | (1,394)                  | –                                     | (1,394)   |
| SOFR      | Annual            | 3.6745%  | Annual            | 2/28/2054       | 86,400                | (860)                    | –                                     | (860)   |
|           |                   |          |                   |                 |                       | <u>\$16,345</u>          | <u>\$–</u>                            | <u>\$16,345</u>   |

## Credit default swaps

## Centrally cleared credit default swaps on credit indices – buy protection

| Reference index | Financing rate paid | Payment frequency | Expiration date | Notional amount (000) | Value at 3/31/2024 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 3/31/2024 (000) |
|-----------------|---------------------|-------------------|-----------------|-----------------------|--------------------------|---------------------------------------|---|
| CDX.NA.IG.41    | 1.00%               | Quarterly         | 12/20/2028      | USD579,482            | \$ (13,265)              | \$ (13,137)                           | \$ (128)  |
| CDX.NA.IG.42    | 1.00%               | Quarterly         | 6/20/2029       | 5,332,464             | (120,764)                | (118,122)                             | (2,642)   |
|                 |                     |                   |                 |                       | <u>\$(134,029)</u>       | <u>\$(131,259)</u>                    | <u>\$(2,770)</u>  |

## Investments in affiliates<sup>2</sup>

|   | Value at<br>1/1/2024<br>(000) | Additions<br>(000)  | Reductions<br>(000) | Net<br>realized<br>gain (loss)<br>(000) | Net<br>unrealized<br>appreciation<br>(depreciation)<br>(000) | Value at<br>3/31/2024<br>(000) | Dividend<br>or interest<br>income<br>(000) |
|---|-------------------------------|---------------------|---------------------|---|--|--------------------------------|--|
| <b>Common stocks 0.91%</b>  |                               |                     |                     |   |  |                                |  |
| <b>Financials 0.43%</b>   |                               |                     |                     |   |  |                                |  |
| Synchrony Financial   | \$ 845,727                    | \$ -                | \$ -                | \$ -                                    | \$109,176  | \$ 954,903                     | \$ 5,536                                   |
| <b>Consumer discretionary 0.25%</b>   |                               |                     |                     |   |  |                                |  |
| Aramark   | 475,255                       | -                   | -                   | -                                       | 74,755   | 550,010                        | 1,607                                      |
| <b>Materials 0.23%</b>  |                               |                     |                     |   |  |                                |  |
| Royal Gold, Inc.  | 516,463                       | -                   | -                   | -                                       | 3,629  | 520,092                        | 1,708                                      |
| <b>Total common stocks</b>  |                               |                     |                     |   |  | <u>2,025,005</u>               |  |
| <b>Bonds, notes &amp; other debt instruments 0.01%</b>  |                               |                     |                     |   |  |                                |  |
| <b>Financials 0.01%</b>   |                               |                     |                     |   |  |                                |  |
| Synchrony Financial 4.375% 3/19/2024 <sup>16</sup>  | 11,510                        | -                   | 11,549              | -                                       | 39   | -                              | 110  |
| Synchrony Financial 4.25% 8/15/2024   | 12,238                        | -                   | -                   | -                                       | 53   | 12,291                         | 126  |
| Synchrony Financial 2.875% 10/28/2031   | -                             | 16,733              | -                   | -                                       | 39   | 16,772                         | 170  |
|   |                               |                     |                     |   |  | <u>29,063</u>                  |  |
| <b>Investment funds 3.01%</b>   |                               |                     |                     |   |  |                                |  |
| Capital Group Central Corporate Bond Fund   | 6,734,592                     | 72,013              | -                   | -                                       | (95,339)   | 6,711,266                      | 72,013                                     |
| <b>Short-term securities 8.72%</b>  |                               |                     |                     |   |  |                                |  |
| <b>Money market investments 8.70%</b>   |                               |                     |                     |   |  |                                |  |
| Capital Group Central Cash Fund 5.37% <sup>14</sup>   | 17,606,583                    | 7,307,037           | 5,500,957           | (86)                                    | (6,030)  | 19,406,547                     | 254,390                                    |
| <b>Money market investments purchased with collateral<br/>    from securities on loan 0.02%</b> |                               |                     |                     |   |  |                                |  |
| Capital Group Central Cash Fund 5.37% <sup>14,15</sup>  | 42,356                        | 6,684 <sup>17</sup> |                     |   |  | 49,040                         | - <sup>18</sup>                            |
| <b>Total short-term securities</b>  |                               |                     |                     |   |  | <u>19,455,587</u>              |  |
| <b>Total 12.65%</b>   |                               |                     |                     | <u>\$(86)</u>                           | <u>\$ 86,322</u>   | <u>\$28,220,921</u>            | <u>\$335,660</u>                           |

## Restricted securities<sup>13</sup>

|   | Acquisition<br>date(s) | Cost<br>(000)   | Value<br>(000)  | Percent<br>of net<br>assets |
|---|------------------------|-----------------|-----------------|-----------------------------|
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A1,<br>8.25% 1/15/2028 <sup>4,12</sup>  | 12/6/2022              | \$24,981        | \$24,966        | .01%                        |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A2,<br>8.73% 1/15/2028 <sup>4,12</sup>  | 12/6/2022              | 4,065           | 4,062           | .0019%                      |
| Octagon Investment Partners, Ltd., CLO, Series 2018-18X, Class A1A,<br>(3-month USD CME Term SOFR + 1.222%) 6.536% 4/16/2031 <sup>4,5</sup> | 10/28/2022             | 2,958           | 3,013           | .0019%                      |
| <b>Total</b>  |                        | <u>\$32,004</u> | <u>\$32,041</u> | <u>.01%</u>                 |

- <sup>1</sup>Security did not produce income during the last 12 months.
- <sup>2</sup>Affiliate of the fund or part of the same "group of investment companies" as the fund, as defined under the Investment Company Act of 1940, as amended.
- <sup>3</sup>All or a portion of this security was on loan. The total value of all such securities was \$585,077,000, which represented .26% of the net assets of the fund.
- <sup>4</sup>Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.
- <sup>5</sup>Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.
- <sup>6</sup>Purchased on a TBA basis.
- <sup>7</sup>Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$10,596,208,000, which represented 4.75% of the net assets of the fund.
- <sup>8</sup>Step bond; coupon rate may change at a later date.
- <sup>9</sup>Securities referencing LIBOR are expected to transition to an alternative reference rate by the security's next scheduled coupon reset date.
- <sup>10</sup>All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$460,622,000, which represented .21% of the net assets of the fund.
- <sup>11</sup>Index-linked bond whose principal amount moves with a government price index.
- <sup>12</sup>Value determined using significant unobservable inputs.
- <sup>13</sup>Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933. The total value of all such restricted securities was \$32,041,000, which represented .01% of the net assets of the fund.
- <sup>14</sup>Rate represents the seven-day yield at 3/31/2024.
- <sup>15</sup>Security purchased with cash collateral from securities on loan.
- <sup>16</sup>Affiliated issuer during the reporting period but no longer held at 3/31/2024.
- <sup>17</sup>Represents net activity.
- <sup>18</sup>Dividend income is included with securities lending income and is not shown in this table.
- <sup>19</sup>Amount less than .01%.

## Valuation disclosures

Capital Research and Management Company ("CRMC"), the fund's investment adviser, values the fund's investments at fair value as defined by accounting principles generally accepted in the United States of America. The net asset value per share is calculated once daily as of the close of regular trading on the New York Stock Exchange, normally 4 p.m. New York time, each day the New York Stock Exchange is open. Security transactions are recorded by the fund as of the date the trades are executed with brokers. Assets and liabilities, including investment securities, denominated in currencies other than U.S. dollars are translated into U.S. dollars at the exchange rates supplied by one or more pricing vendors on the valuation date.

**Methods and inputs** – The fund's investment adviser uses the following methods and inputs to establish the fair value of the fund's assets and liabilities. Use of particular methods and inputs may vary over time based on availability and relevance as market and economic conditions evolve.

Equity securities, including depositary receipts, are generally valued at the official closing price of, or the last reported sale price on, the exchange or market on which such securities are traded, as of the close of business on the day the securities are being valued or, lacking any sales, at the last available bid price. Prices for each security are taken from the principal exchange or market on which the security trades.

Fixed-income securities, including short-term securities, are generally valued at evaluated prices obtained from third-party pricing vendors. Vendors value such securities based on one or more of the inputs described in the following table. The table provides examples of inputs that are commonly relevant for valuing particular classes of fixed-income securities in which the fund is authorized to invest. However, these classifications are not exclusive, and any of the inputs may be used to value any other class of fixed-income security.

| Fixed-income class                                     | Examples of standard inputs   |
|--|---|
| All  | Benchmark yields, transactions, bids, offers, quotations from dealers and trading systems, new issues, spreads and other relationships observed in the markets among comparable securities; and proprietary pricing models such as yield measures calculated using factors such as cash flows, financial or collateral performance and other reference data (collectively referred to as "standard inputs") |
| Corporate bonds, notes & loans; convertible securities | Standard inputs and underlying equity of the issuer   |
| Bonds & notes of governments & government agencies     | Standard inputs and interest rate volatilities  |
| Mortgage-backed; asset-backed obligations              | Standard inputs and cash flows, prepayment information, default rates, delinquency and loss assumptions, collateral characteristics, credit enhancements and specific deal information  |
| Municipal securities                                   | Standard inputs and, for certain distressed securities, cash flows or liquidation values using a net present value calculation based on inputs that include, but are not limited to, financial statements and debt contracts  |

Securities with both fixed-income and equity characteristics, or equity securities traded principally among fixed-income dealers, are generally valued in the manner described for either equity or fixed-income securities, depending on which method is deemed most appropriate by the fund's investment adviser. The Capital Group Central Corporate Bond Fund ("CCBF"), a fund within the Capital Group Central Fund Series II, and Capital Group Central Cash Fund ("CCF"), a fund within the Capital Group Central Fund Series (collectively the "Central Funds"), are each valued based upon a floating net asset value, which fluctuates with changes in the value of each fund's portfolio securities. The underlying securities are valued based on the policies and procedures in the Central Funds' statements of additional information. Exchange-traded futures are generally valued at the official settlement price of the exchange or market on which such instruments are traded, as of the close of business on the day the futures are being valued. The average month-end notional amount of futures contracts while held was \$72,491,598,000. Swaps are generally valued using evaluated prices obtained from third-party pricing vendors who calculate these values based on market inputs that may include the yields of the indices referenced in the instrument and the relevant curve, dealer quotes, default probabilities and recovery rates, and terms of the contract. The average month-end notional amounts of interest rate swaps and credit default swaps while held were \$9,386,001,000 and \$3,662,778,000, respectively.



Securities and other assets for which representative market quotations are not readily available or are considered unreliable by the fund's investment adviser are fair valued as determined in good faith under fair valuation guidelines adopted by the fund's investment adviser and approved by the board of trustees as further described. The investment adviser follows fair valuation guidelines, consistent with U.S. Securities and Exchange Commission rules and guidance, to consider relevant principles and factors when making fair value determinations. The investment adviser considers relevant indications of value that are reasonably and timely available to it in determining the fair value to be assigned to a particular security, such as the type and cost of the security, restrictions on resale of the security, relevant financial or business developments of the issuer, actively traded similar or related securities, dealer or broker quotes, conversion or exchange rights on the security, related corporate actions, significant events occurring after the close of trading in the security, and changes in overall market conditions. In addition, the closing prices of equity securities that trade in markets outside U.S. time zones may be adjusted to reflect significant events that occur after the close of local trading but before the net asset value of each share class of the fund is determined. Fair valuations of investments that are not actively trading involve judgment and may differ materially from valuations that would have been used had greater market activity occurred.

**Processes and structure** – The fund's board of trustees has designated the fund's investment adviser to make fair value determinations, subject to board oversight. The investment adviser has established a Joint Fair Valuation Committee (the "Committee") to administer, implement and oversee the fair valuation process and to make fair value decisions. The Committee regularly reviews its own fair value decisions, as well as decisions made under its standing instructions to the investment adviser's valuation team. The Committee reviews changes in fair value measurements from period to period, pricing vendor information and market data, and may, as deemed appropriate, update the fair valuation guidelines to better reflect the results of back testing and address new or evolving issues. Pricing decisions, processes and controls over security valuation are also subject to additional internal reviews facilitated by the investment adviser's global risk management group. The Committee reports changes to the fair valuation guidelines to the board of trustees. The fund's board and audit committee also regularly review reports that describe fair value determinations and methods.

**Classifications** – The fund's investment adviser classifies the fund's assets and liabilities into three levels based on the inputs used to value the assets or liabilities. Level 1 values are based on quoted prices in active markets for identical securities. Level 2 values are based on significant observable market inputs, such as quoted prices for similar securities and quoted prices in inactive markets. Certain securities trading outside the U.S. may transfer between Level 1 and Level 2 due to valuation adjustments resulting from significant market movements following the close of local trading. Level 3 values are based on significant unobservable inputs that reflect the investment adviser's determination of assumptions that market participants might reasonably use in valuing the securities. The valuation levels are not necessarily an indication of the risk or liquidity associated with the underlying investment. For example, U.S. government securities are reflected as Level 2 because the inputs used to determine fair value may not always be quoted prices in an active market. The tables on the following page present the fund's valuation levels as of March 31, 2024 (dollars in thousands):

|  | Investment securities |                     |                 | Total                |
|--|-----------------------|---------------------|-----------------|----------------------|
|  | Level 1               | Level 2             | Level 3         |                      |
| <b>Assets:</b>   |                       |                     |                 |                      |
| Common stocks:   |                       |                     |                 |                      |
| Information technology   | \$ 33,758,823         | \$ –                | \$ –            | \$ 33,758,823        |
| Health care  | 20,171,520            | –                   | –               | 20,171,520           |
| Financials   | 17,366,854            | –                   | –               | 17,366,854           |
| Industrials  | 15,511,005            | –                   | –               | 15,511,005           |
| Communication services   | 13,878,651            | –                   | –               | 13,878,651           |
| Consumer staples   | 12,298,013            | –                   | –               | 12,298,013           |
| Consumer discretionary   | 10,848,595            | –                   | –               | 10,848,595           |
| Energy   | 9,101,897             | –                   | –               | 9,101,897            |
| Materials  | 4,531,857             | –                   | –               | 4,531,857            |
| Utilities  | 3,448,710             | –                   | –               | 3,448,710            |
| Real estate  | 2,356,546             | –                   | –               | 2,356,546            |
| Convertible stocks   | 189,897               | –                   | –               | 189,897              |
| Bonds, notes & other debt instruments:                                 |                       |                     |                 |                      |
| Mortgage-backed obligations  | –                     | 26,403,432          | –               | 26,403,432           |
| Corporate bonds, notes & loans   | –                     | 16,049,876          | –               | 16,049,876           |
| U.S. Treasury bonds & notes  | –                     | 11,206,424          | –               | 11,206,424           |
| Asset-backed obligations   | –                     | 6,166,048           | 89,202          | 6,255,250            |
| Bonds & notes of governments & government agencies<br>outside the U.S. | –                     | 962,961             | –               | 962,961              |
| Municipals   | –                     | 608,272             | –               | 608,272              |
| Federal agency bonds & notes   | –                     | 53,218              | –               | 53,218               |
| Investment funds   | 6,711,266             | –                   | –               | 6,711,266            |
| Short-term securities  | 19,822,113            | 17,947              | –               | 19,840,060           |
| <b>Total</b>   | <b>\$169,995,747</b>  | <b>\$61,468,178</b> | <b>\$89,202</b> | <b>\$231,553,127</b> |

|   | Other investments* |                  |            | Total            |
|---|--------------------|------------------|------------|------------------|
|   | Level 1            | Level 2          | Level 3    |                  |
| <b>Assets:</b>  |                    |                  |            |                  |
| Unrealized appreciation on futures contracts                      | \$ 51,589          | \$ –             | \$–        | \$ 51,589        |
| Unrealized appreciation on centrally cleared interest rate swaps  | –                  | 112,098          | –          | 112,098          |
| <b>Liabilities:</b>   |                    |                  |            |                  |
| Unrealized depreciation on futures contracts                      | (47,909)           | –                | –          | (47,909)         |
| Unrealized depreciation on centrally cleared interest rate swaps  | –                  | (95,753)         | –          | (95,753)         |
| Unrealized depreciation on centrally cleared credit default swaps | –                  | (2,770)          | –          | (2,770)          |
| <b>Total</b>  | <b>\$ 3,680</b>    | <b>\$ 13,575</b> | <b>\$–</b> | <b>\$ 17,255</b> |

\*Futures contracts, interest rate swaps and credit default swaps are not included in the fund's investment portfolio.

**Key to abbreviation(s)**

ADR = American Depositary Receipts

Assn. = Association

Auth. = Authority

CAD = Canadian dollars

CLO = Collateralized Loan Obligations

CME = CME Group

CMO = Collateralized Mortgage Obligations

DAC = Designated Activity Company

Dev. = Development

EFFR = Effective Federal Funds Rate

Facs. = Facilities

Fin. = Finance

Fncg. = Financing

G.O. = General Obligation

ICE = Intercontinental Exchange, Inc.

LIBOR = London Interbank Offered Rate

Ref. = Refunding

REIT = Real Estate Investment Trust

Rev. = Revenue

SOFR = Secured Overnight Financing Rate

TBA = To be announced

USD = U.S. dollars

**Investments are not FDIC-insured, nor are they deposits of or guaranteed by a bank or any other entity, so they may lose value.**

**Investors should carefully consider investment objectives, risks, charges and expenses. This and other important information is contained in the fund prospectus and summary prospectus, which can be obtained from your financial professional and should be read carefully before investing. You may also call American Funds Service Company (AFS) at (800) 421-4225 or visit the Capital Group website at [capitalgroup.com](http://capitalgroup.com).**

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