



unaudited

Bonds, notes & other debt instruments 94.84%

U.S. Treasury bonds & notes 33.59%

U.S. Treasury 31.72%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| U.S. Treasury 2.625% 12/31/2023             | USD32,097                 | \$ 32,024      |
| U.S. Treasury 0.125% 2/15/2024              | 8,672                     | 8,581          |
| U.S. Treasury 0.25% 3/15/2024               | 9,345                     | 9,210          |
| U.S. Treasury 2.25% 4/30/2024               | 43,738                    | 43,184         |
| U.S. Treasury 2.50% 4/30/2024 <sup>1</sup>  | 205,000                   | 202,622        |
| U.S. Treasury 0.25% 5/15/2024               | 45,000                    | 43,980         |
| U.S. Treasury 2.00% 6/30/2024               | 50,000                    | 49,057         |
| U.S. Treasury 1.75% 7/31/2024               | 5,263                     | 5,142          |
| U.S. Treasury 3.00% 7/31/2024               | 60,000                    | 59,109         |
| U.S. Treasury 0.375% 8/15/2024              | 35,245                    | 34,055         |
| U.S. Treasury 4.25% 9/30/2024               | 21,071                    | 20,900         |
| U.S. Treasury 2.25% 10/31/2024 <sup>1</sup> | 360,000                   | 350,487        |
| U.S. Treasury 1.50% 11/30/2024              | 7,289                     | 7,028          |
| U.S. Treasury 1.375% 1/31/2025              | 27,901                    | 26,735         |
| U.S. Treasury 4.125% 1/31/2025              | 17,240                    | 17,052         |
| U.S. Treasury 1.75% 3/15/2025               | 114,500                   | 109,865        |
| U.S. Treasury 0.50% 3/31/2025               | 30,000                    | 28,269         |
| U.S. Treasury 3.875% 3/31/2025              | 55,503                    | 54,698         |
| U.S. Treasury 2.625% 4/15/2025              | 300,000                   | 290,719        |
| U.S. Treasury 0.25% 5/31/2025               | 16,150                    | 15,071         |
| U.S. Treasury 2.875% 6/15/2025              | 300,000                   | 291,105        |
| U.S. Treasury 4.625% 6/30/2025 <sup>1</sup> | 697,903                   | 695,340        |
| U.S. Treasury 0.25% 7/31/2025               | 5,000                     | 4,636          |
| U.S. Treasury 3.50% 9/15/2025               | 9,155                     | 8,953          |
| U.S. Treasury 3.00% 9/30/2025               | 670                       | 649            |
| U.S. Treasury 4.25% 10/15/2025              | 12,420                    | 12,309         |
| U.S. Treasury 0.25% 10/31/2025              | 22,693                    | 20,851         |
| U.S. Treasury 3.00% 10/31/2025              | 86,823                    | 84,113         |
| U.S. Treasury 4.50% 11/15/2025              | 4,913                     | 4,894          |
| U.S. Treasury 4.00% 12/15/2025              | 50,000                    | 49,336         |
| U.S. Treasury 3.875% 1/15/2026              | 220,324                   | 216,916        |
| U.S. Treasury 0.375% 1/31/2026              | 10,000                    | 9,132          |
| U.S. Treasury 4.00% 2/15/2026               | 18,459                    | 18,218         |
| U.S. Treasury 0.50% 2/28/2026               | 24,100                    | 22,012         |
| U.S. Treasury 4.625% 3/15/2026              | 14,303                    | 14,310         |
| U.S. Treasury 3.75% 4/15/2026               | 2,000                     | 1,963          |
| U.S. Treasury 0.75% 4/30/2026               | 24,099                    | 22,028         |
| U.S. Treasury 3.625% 5/15/2026              | 3,740                     | 3,661          |
| U.S. Treasury 0.75% 5/31/2026               | 26,200                    | 23,882         |
| U.S. Treasury 4.125% 6/15/2026              | 148,602                   | 147,163        |
| U.S. Treasury 4.375% 8/15/2026              | 21,500                    | 21,425         |
| U.S. Treasury 4.625% 9/15/2026              | 14,680                    | 14,733         |
| U.S. Treasury 4.75% 10/15/2026              | 55,000                    | 55,211         |
| U.S. Treasury 3.25% 6/30/2027               | 22,600                    | 21,751         |
| U.S. Treasury 2.75% 7/31/2027               | 11,000                    | 10,392         |

## 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 4.125% 9/30/2027 <sup>1</sup> | USD305,000                | \$ 302,283       |
| U.S. Treasury 1.125% 2/29/2028              | 16,100                    | 14,099           |
| U.S. Treasury 4.00% 2/29/2028               | 17,420                    | 17,187           |
| U.S. Treasury 3.625% 3/31/2028              | 3,320                     | 3,227            |
| U.S. Treasury 4.875% 10/31/2028             | 182,688                   | 187,227          |
| U.S. Treasury 1.875% 2/15/2041 <sup>1</sup> | 1,036                     | 690              |
| U.S. Treasury 1.875% 2/15/2051 <sup>1</sup> | 708                       | 412              |
| U.S. Treasury 2.875% 5/15/2052 <sup>1</sup> | 417                       | 306              |
|   |                           | <u>3,708,202</u> |

## U.S. Treasury inflation-protected securities 1.87%

|   |         |                |
|---|---------|----------------|
| U.S. Treasury Inflation-Protected Security 0.50% 4/15/2024 <sup>2</sup>   | 12,203  | 12,016         |
| U.S. Treasury Inflation-Protected Security 0.125% 7/15/2024 <sup>2</sup>  | 6,481   | 6,351          |
| U.S. Treasury Inflation-Protected Security 0.125% 10/15/2024 <sup>2</sup> | 5,998   | 5,839          |
| U.S. Treasury Inflation-Protected Security 0.125% 4/15/2025 <sup>2</sup>  | 132,367 | 126,918        |
| U.S. Treasury Inflation-Protected Security 0.375% 7/15/2025 <sup>2</sup>  | 70,470  | 67,834         |
|   |         | <u>218,958</u> |

## Total U.S. Treasury bonds &amp; notes

3,927,160

## Mortgage-backed obligations 24.28%

## Federal agency mortgage-backed obligations 15.21%

|  |        |        |
|--|--------|--------|
| Fannie Mae Pool #AD2028 4.50% 3/1/2025 <sup>3</sup>    | 116    | 116    |
| Fannie Mae Pool #555538 4.866% 5/1/2033 <sup>3,4</sup> | 126    | 124    |
| Fannie Mae Pool #888521 4.789% 3/1/2034 <sup>3,4</sup> | 294    | 300    |
| Fannie Mae Pool #889579 6.00% 5/1/2038 <sup>3</sup>    | 913    | 943    |
| Fannie Mae Pool #AL0095 6.00% 7/1/2038 <sup>3</sup>    | 32     | 33     |
| Fannie Mae Pool #889983 6.00% 10/1/2038 <sup>3</sup>   | 377    | 389    |
| Fannie Mae Pool #AI8806 5.00% 8/1/2041 <sup>3</sup>    | 733    | 725    |
| Fannie Mae Pool #AB9584 3.50% 6/1/2043 <sup>3</sup>    | 4      | 3      |
| Fannie Mae Pool #BK2010 4.00% 4/1/2048 <sup>3</sup>    | 12     | 11     |
| Fannie Mae Pool #BK5305 4.00% 6/1/2048 <sup>3</sup>    | 8      | 7      |
| Fannie Mae Pool #FS5554 4.50% 11/1/2052 <sup>3</sup>   | 5,269  | 4,941  |
| Fannie Mae Pool #BX1762 5.50% 11/1/2052 <sup>3</sup>   | 40     | 39     |
| Fannie Mae Pool #MA4842 5.50% 12/1/2052 <sup>3</sup>   | 3,416  | 3,374  |
| Fannie Mae Pool #MA4894 6.00% 1/1/2053 <sup>3</sup>    | 1,571  | 1,578  |
| Fannie Mae Pool #BX5666 6.00% 1/1/2053 <sup>3</sup>    | 93     | 94     |
| Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>3</sup>    | 605    | 597    |
| Fannie Mae Pool #MA4942 6.00% 3/1/2053 <sup>3</sup>    | 445    | 447    |
| Fannie Mae Pool #MA4979 5.50% 4/1/2053 <sup>3</sup>    | 4,126  | 4,071  |
| Fannie Mae Pool #MA4980 6.00% 4/1/2053 <sup>3</sup>    | 61     | 61     |
| Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>3</sup>    | 1,365  | 1,316  |
| Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>3</sup>    | 98     | 97     |
| Fannie Mae Pool #FS5192 5.50% 6/1/2053 <sup>3</sup>    | 1,555  | 1,536  |
| Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>3</sup>    | 1,012  | 998    |
| Fannie Mae Pool #CB6485 6.00% 6/1/2053 <sup>3</sup>    | 21,664 | 21,751 |
| Fannie Mae Pool #CB6486 6.00% 6/1/2053 <sup>3</sup>    | 13,506 | 13,581 |
| Fannie Mae Pool #CB6465 6.00% 6/1/2053 <sup>3</sup>    | 9,711  | 9,759  |
| Fannie Mae Pool #CB6491 6.50% 6/1/2053 <sup>3</sup>    | 7,053  | 7,197  |
| Fannie Mae Pool #CB6490 6.50% 6/1/2053 <sup>3</sup>    | 2,452  | 2,492  |
| Fannie Mae Pool #CB6468 6.50% 6/1/2053 <sup>3</sup>    | 1,768  | 1,801  |
| Fannie Mae Pool #MA5071 5.00% 7/1/2053 <sup>3</sup>    | 6,241  | 6,010  |
| Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>3</sup>    | 18,324 | 18,074 |
| Fannie Mae Pool #MA5073 6.00% 7/1/2053 <sup>3</sup>    | 956    | 959    |

## 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 #MA5191 6.00% 11/1/2053 <sup>3</sup>                                   | USD5,971                  | \$ 5,992       |
| Fannie Mae Pool #BM6736 4.50% 11/1/2059 <sup>3</sup>                                   | 4,995                     | 4,709          |
| Fannie Mae, Series 2017-M3, Class AV2, Multi Family, 2.623% 5/25/2024 <sup>3,4</sup>   | 1,853                     | 1,846          |
| Fannie Mae, Series 2017-M10, Class AV2, Multi Family, 2.664% 7/25/2024 <sup>3,4</sup>  | 2,306                     | 2,262          |
| Fannie Mae, Series 2017-M15, Class AV2, Multi Family, 2.623% 11/25/2024 <sup>3,4</sup> | 1,825                     | 1,782          |
| Fannie Mae, Series 2017-M7, Class A2, Multi Family, 2.961% 2/25/2027 <sup>3,4</sup>    | 8                         | 8              |
| Freddie Mac Pool #781228 4.375% 2/1/2034 <sup>3,4</sup>                                | 186                       | 183            |
| Freddie Mac Pool #A23893 5.50% 7/1/2034 <sup>3</sup>                                   | 114                       | 116            |
| Freddie Mac Pool #782818 5.956% 11/1/2034 <sup>3,4</sup>                               | 162                       | 165            |
| Freddie Mac Pool #1H2524 4.947% 8/1/2035 <sup>3,4</sup>                                | 395                       | 401            |
| Freddie Mac Pool #1L1292 5.71% 1/1/2036 <sup>3,4</sup>                                 | 303                       | 299            |
| Freddie Mac Pool #G02162 5.50% 5/1/2036 <sup>3</sup>                                   | 86                        | 87             |
| Freddie Mac Pool #848751 5.163% 6/1/2036 <sup>3,4</sup>                                | 90                        | 92             |
| Freddie Mac Pool #848365 5.678% 7/1/2036 <sup>3,4</sup>                                | 325                       | 327            |
| Freddie Mac Pool #760014 2.71% 8/1/2045 <sup>3,4</sup>                                 | 406                       | 387            |
| Freddie Mac Pool #SI2002 4.00% 3/1/2048 <sup>3</sup>                                   | 67                        | 63             |
| Freddie Mac Pool #QC7001 3.50% 8/1/2051 <sup>3</sup>                                   | 4                         | 3              |
| Freddie Mac Pool #SD8175 3.50% 10/1/2051 <sup>3</sup>                                  | 15                        | 13             |
| Freddie Mac Pool #QF0924 5.50% 9/1/2052 <sup>3</sup>                                   | 27                        | 27             |
| Freddie Mac Pool #SD2465 4.50% 10/1/2052 <sup>3</sup>                                  | 138                       | 129            |
| Freddie Mac Pool #QF1573 5.50% 10/1/2052 <sup>3</sup>                                  | 27                        | 27             |
| Freddie Mac Pool #SD2948 5.50% 11/1/2052 <sup>3</sup>                                  | 361                       | 357            |
| Freddie Mac Pool #SD8276 5.00% 12/1/2052 <sup>3</sup>                                  | 12,740                    | 12,290         |
| Freddie Mac Pool #SD8288 5.00% 1/1/2053 <sup>3</sup>                                   | 1,010                     | 973            |
| Freddie Mac Pool #SD8290 6.00% 1/1/2053 <sup>3</sup>                                   | 9,986                     | 10,027         |
| Freddie Mac Pool #QF8331 5.50% 2/1/2053 <sup>3</sup>                                   | 28                        | 28             |
| Freddie Mac Pool #SD8301 6.00% 2/1/2053 <sup>3</sup>                                   | 5,073                     | 5,094          |
| Freddie Mac Pool #SD8315 5.00% 4/1/2053 <sup>3</sup>                                   | 2,819                     | 2,715          |
| Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>3</sup>                                   | 2,210                     | 2,132          |
| Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>3</sup>                                   | 1,430                     | 1,410          |
| Freddie Mac Pool #SD8325 6.00% 5/1/2053 <sup>3</sup>                                   | 3,478                     | 3,490          |
| Freddie Mac Pool #QG3376 6.00% 5/1/2053 <sup>3</sup>                                   | 206                       | 207            |
| Freddie Mac Pool #SD8329 5.00% 6/1/2053 <sup>3</sup>                                   | 713                       | 686            |
| Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>3</sup>                                   | 1,655                     | 1,632          |
| Freddie Mac Pool #RA9279 6.00% 6/1/2053 <sup>3</sup>                                   | 4,326                     | 4,347          |
| Freddie Mac Pool #RA9283 6.00% 6/1/2053 <sup>3</sup>                                   | 4,061                     | 4,088          |
| Freddie Mac Pool #RA9281 6.00% 6/1/2053 <sup>3</sup>                                   | 2,653                     | 2,662          |
| Freddie Mac Pool #RA9284 6.00% 6/1/2053 <sup>3</sup>                                   | 1,864                     | 1,892          |
| Freddie Mac Pool #SD3240 6.00% 6/1/2053 <sup>3</sup>                                   | 455                       | 457            |
| Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>3</sup>                                   | 3,326                     | 3,389          |
| Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>3</sup>                                   | 2,888                     | 2,942          |
| Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>3</sup>                                   | 2,677                     | 2,743          |
| Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>3</sup>                                   | 2,602                     | 2,673          |
| Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>3</sup>                                   | 1,817                     | 1,871          |
| Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>3</sup>                                   | 1,407                     | 1,439          |
| Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>3</sup>                                   | 999                       | 1,016          |
| Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>3</sup>                                   | 736                       | 759            |
| Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>3</sup>                                   | 10,094                    | 9,720          |
| Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>3</sup>                                   | 21,747                    | 21,441         |
| Freddie Mac Pool #SD3356 6.00% 7/1/2053 <sup>3</sup>                                   | 2,392                     | 2,403          |
| Freddie Mac Pool #SD3825 6.50% 9/1/2053 <sup>3</sup>                                   | 282,604                   | 287,372        |
| Freddie Mac Pool #SD4053 6.00% 10/1/2053 <sup>3</sup>                                  | 52,597                    | 52,809         |
| Freddie Mac Pool #SD8385 6.50% 12/1/2053 <sup>3</sup>                                  | 115,203                   | 117,111        |
| Freddie Mac, Series K037, Class A2, Multi Family, 3.49% 1/25/2024 <sup>3</sup>         | 813                       | 810            |

## 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, Series K727, Class A2, Multi Family, 2.946% 7/25/2024 <sup>3</sup>                                 | USD1,160                  | \$ 1,141       |
| Freddie Mac, Series K044, Class A2, Multi Family, 2.811% 1/25/2025 <sup>3</sup>                                 | 812                       | 789            |
| Freddie Mac, Series K045, Class A2, Multi Family, 3.023% 1/25/2025 <sup>3</sup>                                 | 22,701                    | 22,085         |
| Freddie Mac, Series K730, Class A2, Multi Family, 3.59% 1/25/2025 <sup>3,4</sup>                                | 34,001                    | 33,331         |
| Freddie Mac, Series K046, Class A2, Multi Family, 3.205% 3/25/2025 <sup>3</sup>                                 | 22,997                    | 22,364         |
| Freddie Mac, Series KPLB, Class A, Multi Family, 2.77% 5/25/2025 <sup>3</sup>                                   | 12,982                    | 12,512         |
| Freddie Mac, Series K732, Class A2, Multi Family, 3.70% 5/25/2025 <sup>3</sup>                                  | 14,174                    | 13,854         |
| Freddie Mac, Series K048, Class A2, Multi Family, 3.284% 6/25/2025 <sup>3,4</sup>                               | 13,324                    | 12,941         |
| Freddie Mac, Series K049, Class A2, Multi Family, 3.01% 7/25/2025 <sup>3</sup>                                  | 2,716                     | 2,622          |
| Freddie Mac, Series K052, Class A2, Multi Family, 3.151% 11/25/2025 <sup>3</sup>                                | 2,075                     | 2,001          |
| Freddie Mac, Series K054, Class A2, Multi Family, 2.745% 1/25/2026 <sup>3</sup>                                 | 400                       | 382            |
| Freddie Mac, Series K057, Class A2, Multi Family, 2.57% 7/25/2026 <sup>3</sup>                                  | 30                        | 28             |
| Freddie Mac, Series K070, Class A2, Multi Family, 3.303% 11/25/2027 <sup>3,4</sup>                              | 10                        | 9              |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>3,4</sup>        | 4,620                     | 4,184          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>3</sup>          | 6,959                     | 6,325          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>3,4</sup>        | 6,866                     | 6,219          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>3,4</sup>        | 14                        | 12             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 <sup>3</sup>          | 11                        | 9              |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class M45T, 4.50% 6/25/2057 <sup>3</sup>        | 3,906                     | 3,643          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>3</sup>          | 5,422                     | 5,025          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-4, Class MA, 3.50% 3/25/2058 <sup>3</sup>          | 48                        | 44             |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MA, 3.50% 7/25/2058 <sup>3</sup>          | 992                       | 913            |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/25/2058 <sup>3</sup>          | 7,758                     | 7,112          |
| Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 <sup>3</sup>          | 1,558                     | 1,402          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-1, Class A1, 3.50% 6/25/2028 <sup>3</sup>   | 11,452                    | 10,759         |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-1, Class A1, 3.50% 5/25/2029 <sup>3</sup>   | 1,853                     | 1,702          |
| Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-3, Class A1C, 2.75% 11/25/2029 <sup>3</sup> | 583                       | 527            |
| Government National Mortgage Assn. 5.00% 12/1/2053 <sup>3,5</sup>   | 330                       | 321            |
| Government National Mortgage Assn. Pool #MA5332 5.00% 7/20/2048 <sup>3</sup>                                    | 38                        | 37             |
| Government National Mortgage Assn. Pool #MA5653 5.00% 12/20/2048 <sup>3</sup>                                   | 1,623                     | 1,599          |
| Government National Mortgage Assn. Pool #MA5765 5.00% 2/20/2049 <sup>3</sup>                                    | 349                       | 343            |
| Government National Mortgage Assn. Pool #MA5878 5.00% 4/20/2049 <sup>3</sup>                                    | 1,141                     | 1,122          |
| Government National Mortgage Assn. Pool #MA6042 5.00% 7/20/2049 <sup>3</sup>                                    | 32                        | 32             |
| Government National Mortgage Assn. Pool #MA9170 5.00% 9/20/2053 <sup>3</sup>                                    | 29,851                    | 29,012         |
| Government National Mortgage Assn. Pool #MA9240 5.00% 10/20/2053 <sup>3</sup>                                   | 19,364                    | 18,820         |
| Government National Mortgage Assn. Pool #714621 5.46% 8/20/2059 <sup>3</sup>                                    | 119                       | 119            |
| Government National Mortgage Assn. Pool #710074 4.72% 4/20/2061 <sup>3</sup>                                    | 1                         | 1              |
| Government National Mortgage Assn. Pool #721648 5.05% 4/20/2061 <sup>3</sup>                                    | 3                         | 3              |
| Government National Mortgage Assn. Pool #710077 4.70% 5/20/2061 <sup>3</sup>                                    | 3                         | 3              |
| Government National Mortgage Assn. Pool #725876 4.861% 9/20/2061 <sup>3</sup>                                   | - <sup>6</sup>            | - <sup>6</sup> |
| Government National Mortgage Assn. Pool #710085 5.024% 9/20/2061 <sup>3</sup>                                   | 3                         | 3              |
| Government National Mortgage Assn. Pool #725879 4.881% 10/20/2061 <sup>3</sup>                                  | 1                         | 1              |
| Government National Mortgage Assn. Pool #AC0975 4.339% 4/20/2063 <sup>3</sup>                                   | 2                         | 2              |
| Government National Mortgage Assn. Pool #AC1008 4.338% 10/20/2063 <sup>3</sup>                                  | 1                         | 1              |
| Government National Mortgage Assn. Pool #776094 4.851% 10/20/2063 <sup>3</sup>                                  | 2                         | 2              |
| Government National Mortgage Assn. Pool #AG8041 4.488% 11/20/2063 <sup>3</sup>                                  | 7                         | 7              |
| Government National Mortgage Assn. Pool #AG8060 4.485% 12/20/2063 <sup>3</sup>                                  | 7                         | 7              |
| Government National Mortgage Assn. Pool #AG8069 4.33% 1/20/2064 <sup>3</sup>                                    | 6                         | 6              |
| Government National Mortgage Assn. Pool #AC1026 4.337% 1/20/2064 <sup>3</sup>                                   | 2                         | 2              |
| Government National Mortgage Assn. Pool #AG8070 4.487% 1/20/2064 <sup>3</sup>                                   | 7                         | 7              |
| Government National Mortgage Assn. Pool #AG8081 4.335% 2/20/2064 <sup>3</sup>                                   | 7                         | 6              |
| Government National Mortgage Assn. Pool #AG8082 4.478% 2/20/2064 <sup>3</sup>                                   | 6                         | 6              |
| Government National Mortgage Assn. Pool #AG8076 4.949% 2/20/2064 <sup>3</sup>                                   | 1                         | 1              |
| Government National Mortgage Assn. Pool #767680 4.43% 6/20/2064 <sup>3</sup>                                    | 16                        | 16             |

## 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 #AG8149 6.062% 6/20/2064 <sup>3,4</sup>   | USD73                     | \$ 72            |
| Government National Mortgage Assn. Pool #AO0461 4.616% 8/20/2065 <sup>3</sup>   | 26                        | 26               |
| Government National Mortgage Assn., Series 2018-98, Class A, 3.00% 10/16/2050 <sup>3</sup>  | 1,951                     | 1,848            |
| Government National Mortgage Assn., Series 2012-H12, Class FT,<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.70%) 6.16% 5/20/2062 <sup>3,4</sup> | 363                       | 363              |
| Government National Mortgage Assn., Series 2012-H20, Class PT, 6.191% 7/20/2062 <sup>3,4</sup>  | 6,226                     | 6,206            |
| Government National Mortgage Assn., Series 2014-H08, Class FT,<br>(1-year UST Yield Curve Rate T Note Constant Maturity + 0.60%) 6.06% 3/20/2064 <sup>3,4</sup> | 2,281                     | 2,277            |
| Uniform Mortgage-Backed Security 4.00% 12/1/2053 <sup>3,5</sup>   | 55                        | 50               |
| Uniform Mortgage-Backed Security 5.00% 12/1/2053 <sup>3,5</sup>   | 3,835                     | 3,691            |
| Uniform Mortgage-Backed Security 5.50% 12/1/2053 <sup>3,5</sup>   | 8,116                     | 7,998            |
| Uniform Mortgage-Backed Security 6.50% 12/1/2053 <sup>3,5</sup>   | 44,307                    | 45,010           |
| Uniform Mortgage-Backed Security 7.00% 12/1/2053 <sup>3,5</sup>   | 20,804                    | 21,350           |
| Uniform Mortgage-Backed Security 4.50% 1/1/2054 <sup>3,5</sup>  | 1,937                     | 1,815            |
| Uniform Mortgage-Backed Security 5.00% 1/1/2054 <sup>3,5</sup>  | 8,015                     | 7,717            |
| Uniform Mortgage-Backed Security 5.50% 1/1/2054 <sup>3,5</sup>  | 40,507                    | 39,921           |
| Uniform Mortgage-Backed Security 6.00% 1/1/2054 <sup>3,5</sup>  | 341,099                   | 341,979          |
| Uniform Mortgage-Backed Security 6.50% 1/1/2054 <sup>3,5</sup>  | 84,226                    | 85,513           |
| Uniform Mortgage-Backed Security 7.00% 1/1/2054 <sup>3,5</sup>  | 296,121                   | 303,557          |
|   |                           | <u>1,778,134</u> |

## Collateralized mortgage-backed obligations (privately originated) 5.02%

|   |        |        |
|---|--------|--------|
| Argent Securities, Inc., Series 2005-W2, Class M1,<br>(1-month USD CME Term SOFR + 0.849%) 6.192% 10/25/2035 <sup>3,4</sup>           | 1,330  | 1,291  |
| Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>3,4,7</sup>   | 3,119  | 2,495  |
| Arroyo Mortgage Trust, Series 2019-1, Class A1, 3.805% 1/25/2049 <sup>3,4,7</sup>   | 3,945  | 3,635  |
| Arroyo Mortgage Trust, Series 2019-2, Class A2, 3.498% 4/25/2049 <sup>3,4,7</sup>   | 443    | 409    |
| Arroyo Mortgage Trust, Series 2019-2, Class A3, 3.80% 4/25/2049 <sup>3,4,7</sup>  | 2,955  | 2,750  |
| Arroyo Mortgage Trust, Series 2020-1, Class A1A, 1.662% 3/25/2055 <sup>3,7</sup>  | 1,580  | 1,452  |
| Arroyo Mortgage Trust, Series 2022-1, Class A1A,<br>2.495% 12/25/2056 (3.495% on 2/25/2026) <sup>3,7,8</sup>                          | 9,176  | 8,371  |
| BINOM Securitization Trust, Series 2022-RPL1, Class A1, 3.00% 2/25/2061 <sup>3,4,7</sup>  | 3,597  | 3,202  |
| BRAVO Residential Funding Trust, Series 2020-RPL2, Class A1, 2.00% 5/25/2059 <sup>3,4,7</sup>   | 7,899  | 7,067  |
| BRAVO Residential Funding Trust, Series 2020-RPL1, Class A1, 2.50% 5/26/2059 <sup>3,4,7</sup>   | 7,132  | 6,764  |
| BRAVO Residential Funding Trust, Series 2022-RPL1, Class A1, 2.75% 9/25/2061 <sup>3,7</sup>   | 5,351  | 4,717  |
| BRAVO Residential Funding Trust, Series 2022-NQM1, Class A1, 3.626% 9/25/2061 (4.626% on 2/25/2026) <sup>3,7,8</sup>                  | 1,370  | 1,262  |
| BRAVO Residential Funding Trust, Series 2022-NQM2, Class A1, 4.272% 11/25/2061 (5.272% on 5/25/2026) <sup>3,7,8</sup>                 | 787    | 764    |
| BRAVO Residential Funding Trust, Series 2022-NQM3, Class A1, 5.108% 7/25/2062 (6.108% on 9/1/2026) <sup>3,7,8</sup>                   | 7,060  | 6,933  |
| BRAVO Residential Funding Trust, Series 2022-R1, Class A, 3.125% 1/29/2070 (6.125% on 1/29/2025) <sup>3,7,8</sup>                     | 3,676  | 3,378  |
| Bunker Hill Loan Depository Trust, Series 2019-2, Class A1, 2.879% 7/25/2049 <sup>3,4,7</sup>   | 3,650  | 3,423  |
| Cantor Commercial Real Estate Lending, Series 2019-CF1, Class AS, 4.027% 5/15/2052 <sup>3</sup>                                       | 1,000  | 852    |
| Cascade Funding Mortgage Trust, Series 2021-HB7, Class A, 1.151% 10/27/2031 <sup>3,4,7</sup>  | 2,757  | 2,660  |
| Cascade Funding Mortgage Trust, Series 2021-HB7, Class M1, 2.125% 10/27/2031 <sup>3,4,7</sup>   | 300    | 282    |
| Cascade Funding Mortgage Trust, Series 2023-HB12, Class A, 4.25% 4/25/2033 <sup>3,4,7</sup>   | 11,299 | 10,911 |
| Cascade Funding Mortgage Trust, Series 2021-HB6, Class A, 0.898% 6/25/2036 <sup>3,4,7</sup>   | 15,911 | 15,213 |
| Cascade Funding Mortgage Trust, Series 2018-RM2, Class A, 4.00% 10/25/2068 <sup>3,4,7</sup>   | 3,292  | 3,262  |
| CIM Trust, Series 2018-R3, Class A1, 5.00% 12/25/2057 <sup>3,4,7</sup>  | 4,613  | 4,528  |
| CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>3,4,7</sup>  | 10,845 | 9,901  |
| Citigroup Mortgage Loan Trust, Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 <sup>3,4,7</sup>   | 1,839  | 1,656  |
| COLT Funding, LLC, Series 2023-1, Class A1, 6.048% 4/25/2068 (7.048% on 4/1/2027) <sup>3,7,8</sup>                                    | 9,826  | 9,729  |
| COLT Mortgage Loan Trust, Series 2020-2, Class A1, 1.853% 3/25/2065 <sup>3,7</sup>  | 71     | 71     |
| COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 <sup>3,4,7</sup>   | 9,921  | 8,243  |
| Connecticut Avenue Securities Trust, Series 2014-C01, Class M2,<br>(30-day Average USD-SOFR + 4.514%) 9.843% 1/25/2024 <sup>3,4</sup> | 1,583  | 1,590  |

## 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) |
|---|---------------------------|----------------|
| Connecticut Avenue Securities Trust, Series 2014-C02A, Class 1M2,<br>(30-day Average USD-SOFR + 2.714%) 8.043% 5/25/2024 <sup>3,4</sup>                   | USD4,096                  | \$ 4,128       |
| Connecticut Avenue Securities Trust, Series 2015-C01, Class 1M2,<br>(30-day Average USD-SOFR + 4.414%) 9.743% 2/25/2025 <sup>3,4</sup>                    | 1,343                     | 1,384          |
| Connecticut Avenue Securities Trust, Series 2023-R05, Class 1M1,<br>(30-day Average USD-SOFR + 1.90%) 7.228% 6/25/2043 <sup>3,4,7</sup>                   | 2,585                     | 2,602          |
| Credit Suisse Mortgage Trust, Series 2020-NET, Class A, 2.257% 8/15/2037 <sup>3,7</sup>   | 3,967                     | 3,629          |
| Credit Suisse Mortgage Trust, Series 2019-RPL1, Class A1A, 3.65% 7/25/2058 <sup>3,4,7</sup>   | 582                       | 560            |
| Credit Suisse Mortgage Trust, Series 2017-RPL3, Class A1, 2.00% 1/25/2060 <sup>3,4,7</sup>  | 1,706                     | 1,438          |
| Credit Suisse Mortgage Trust, Series 2022-ATH3, Class A1, 4.991% 8/25/2067 <sup>3,4,7</sup>   | 7,601                     | 7,411          |
| Finance of America Structured Securities Trust, Series 2019-JR2, Class A1, 2.00% 6/25/2069 <sup>3,7</sup>   | 13,775                    | 14,563         |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA1, Class M3,<br>(30-day Average USD-SOFR + 3.414%) 8.743% 10/25/2027 <sup>3,4</sup>  | 1,176                     | 1,187          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2015-DNA3, Class M3,<br>(30-day Average USD-SOFR + 4.814%) 10.143% 4/25/2028 <sup>3,4</sup>  | 2,232                     | 2,336          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016-DNA1, Class M3,<br>(30-day Average USD-SOFR + 5.664%) 10.993% 7/25/2028 <sup>3,4</sup>  | 1,846                     | 1,960          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA5, Class M1A,<br>(30-day Average USD-SOFR + 2.95%) 8.278% 6/25/2042 <sup>3,4,7</sup> | 1,421                     | 1,458          |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A,<br>(30-day Average USD-SOFR + 2.15%) 7.478% 9/25/2042 <sup>3,4,7</sup> | 191                       | 192            |
| Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA1, Class M2,<br>(30-day Average USD-SOFR + 1.814%) 7.143% 1/25/2050 <sup>3,4,7</sup> | 803                       | 809            |
| GCAT Trust, Series 2021-NQM6, Class A1, 1.855% 8/25/2066 <sup>3,4,7</sup>   | 22,615                    | 19,254         |
| Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 <sup>3,7</sup>  | 6,080                     | 5,381          |
| Home Partners of America Trust, Series 2022-1, Class A, 3.93% 4/17/2039 <sup>3,7</sup>  | 1,077                     | 1,014          |
| Homeward Opportunities Fund Trust, Series 2020-2, Class A2, 2.635% 5/25/2065 <sup>3,4,7</sup>   | 619                       | 610            |
| Hundred Acre Wood Trust, Series 2021-INV1, Class A3, 2.50% 7/25/2051 <sup>3,4,7</sup>   | 2,051                     | 1,595          |
| Imperial Fund Mortgage Trust, Series 2022-NQM7, Class A1, 7.369% 11/25/2067 (8.369% on 11/1/2026) <sup>3,7,8</sup>  | 12,109                    | 12,188         |
| Imperial Fund Mortgage Trust, Series 2023-NQM1, Class A1, 5.941% 2/25/2068 (6.941% on 1/1/2027) <sup>3,7,8</sup>  | 16,021                    | 15,765         |
| JPMorgan Mortgage Trust, Series 2018-3, Class A1, 3.50% 9/25/2048 <sup>3,4,7</sup>  | 23                        | 20             |
| JPMorgan Mortgage Trust, Series 2019-1, Class A3, 4.00% 5/25/2049 <sup>3,4,7</sup>  | 69                        | 62             |
| Legacy Mortgage Asset Trust, Series 2019-GS7, Class A1, 3.25% 11/25/2059 <sup>3,4,7</sup>   | 19,159                    | 19,547         |
| Legacy Mortgage Asset Trust, Series 2020-GS4, Class A1, 3.25% 2/25/2060 <sup>3,4,7</sup>  | 19,982                    | 20,118         |
| Legacy Mortgage Asset Trust, Series 2020-GS3, Class A1, 3.25% 5/25/2060 (7.25% on 4/25/2024) <sup>3,7,8</sup>   | 7,613                     | 7,682          |
| Legacy Mortgage Asset Trust, Series 2022-GS1, Class A1, 4.00% 2/25/2061 (7.00% on 4/25/2025) <sup>3,7,8</sup>   | 11,936                    | 11,695         |
| Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 1.75% 4/25/2061 <sup>3,4,7</sup>  | 2,297                     | 2,173          |
| Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 2.25% 7/25/2067 (5.25% on 11/25/2024) <sup>3,7,8</sup>  | 6,622                     | 6,256          |
| Mello Warehouse Securitization Trust, Series 2021-3, Class A,<br>(3-month USD CME Term SOFR + 0.965%) 6.307% 11/25/2055 <sup>3,4,7</sup>                  | 27,731                    | 27,588         |
| MFRA Trust, Series 2020-NQM1, Class A1, 1.479% 3/25/2065 <sup>3,4,7</sup>   | 1,875                     | 1,734          |
| Mill City Mortgage Trust, Series 15-1, Class M2, 3.779% 6/25/2056 <sup>3,4,7</sup>  | 1,198                     | 1,191          |
| Mill City Mortgage Trust, Series 2016-1, Class M2, 3.35% 4/25/2057 <sup>3,4,7</sup>   | 6,927                     | 6,779          |
| Mill City Mortgage Trust, Series 2019-3, Class A1, 3.50% 8/26/2058 <sup>3,4,7</sup>   | 312                       | 300            |
| Mill City Mortgage Trust, Series 2019-GS2, Class A1, 2.75% 8/25/2059 <sup>3,4,7</sup>   | 4,051                     | 3,786          |
| Mill City Mortgage Trust, Series 2019-1, Class A1, 3.25% 10/25/2069 <sup>3,4,7</sup>  | 4,436                     | 4,212          |
| New Residential Mortgage Loan Trust, Series 2016-2, Class A1, 3.75% 11/26/2035 <sup>3,4,7</sup>   | 256                       | 239            |
| New Residential Mortgage Loan Trust, Series 2015-2A, Class A1, 3.75% 8/25/2055 <sup>3,4,7</sup>   | 529                       | 489            |
| New Residential Mortgage Loan Trust, Series 2016-1A, Class A1, 3.75% 3/25/2056 <sup>3,4,7</sup>   | 224                       | 207            |
| New Residential Mortgage Loan Trust, Series 2018-RPL1, Class A1, 3.50% 12/25/2057 <sup>3,4,7</sup>  | 2,115                     | 1,991          |
| New Residential Mortgage Loan Trust, Series 2019-2A, Class A1, 4.25% 12/25/2057 <sup>3,4,7</sup>  | 453                       | 429            |
| New Residential Mortgage Loan Trust, Series 2018-5A, Class A1, 4.75% 12/25/2057 <sup>3,4,7</sup>  | 965                       | 929            |
| New Residential Mortgage Loan Trust, Series 2018-3A, Class A1, 4.50% 5/27/2058 <sup>3,4,7</sup>   | 777                       | 739            |
| New Residential Mortgage Loan Trust, Series 2019-RPL3, Class A1, 2.75% 7/25/2059 <sup>3,4,7</sup>   | 1,364                     | 1,274          |

## 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) |
|--|---------------------------|----------------|
| New Residential Mortgage Loan Trust, Series 2020-RPL1, Class A1, 2.75% 11/25/2059 <sup>3,4,7</sup>                                       | USD10,775                 | \$ 9,969       |
| NewRez Warehouse Securitization Trust, Series 2021-1, Class A,<br>(1-month USD CME Term SOFR + 0.865%) 6.207% 5/25/2055 <sup>3,4,7</sup> | 25,739                    | 25,704         |
| Onslow Bay Financial Mortgage Loan Trust, Series 2022-NQM9,<br>Class A1A, 6.45% 9/25/2062 (7.45% on 11/1/2026) <sup>3,7,8</sup>          | 5,752                     | 5,743          |
| Onslow Bay Financial Mortgage Loan Trust, Series 2023-NQM4,<br>Class A1, 6.113% 3/25/2063 (7.113% on 5/1/2027) <sup>3,7,8</sup>          | 8,000                     | 7,961          |
| PRKCM Trust, Series 2021-AFC2, Class A1, 2.071% 11/25/2056 <sup>3,4,7</sup>  | 9,991                     | 8,162          |
| Progress Residential Trust, Series 2019-SFR3, Class A, 2.271% 9/17/2036 <sup>3,7</sup>   | 20,723                    | 20,080         |
| Progress Residential Trust, Series 2020-SFR2, Class A, 2.078% 6/18/2037 <sup>3,7</sup>   | 3,357                     | 3,164          |
| Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 <sup>3,7</sup>  | 642                       | 586            |
| Progress Residential Trust, Series 2023-SFR1, Class A, 4.30% 3/17/2040 <sup>3,7</sup>  | 649                       | 608            |
| Reverse Mortgage Investment Trust, Series 2021-HB1, Class A, 1.259% 11/25/2031 <sup>3,4,7</sup>  | 1,893                     | 1,823          |
| Towd Point Mortgage Trust, Series 2015-1, Class A4, 4.25% 10/25/2053 <sup>3,4,7</sup>  | 498                       | 512            |
| Towd Point Mortgage Trust, Series 2015-3, Class M2, 4.00% 3/25/2054 <sup>3,4,7</sup>   | 3,010                     | 2,962          |
| Towd Point Mortgage Trust, Series 2016-1, Class M1, 3.50% 2/25/2055 <sup>3,4,7</sup>   | 8,887                     | 8,761          |
| Towd Point Mortgage Trust, Series 2016-1, Class B1, 4.27% 2/25/2055 <sup>3,4,7</sup>   | 1,830                     | 1,737          |
| Towd Point Mortgage Trust, Series 2015-4, Class M2, 3.75% 4/25/2055 <sup>3,4,7</sup>   | 7,163                     | 7,029          |
| Towd Point Mortgage Trust, Series 2015-5, Class M1, 3.50% 5/25/2055 <sup>3,4,7</sup>   | 563                       | 561            |
| Towd Point Mortgage Trust, Series 2016-2, Class M1, 3.00% 8/25/2055 <sup>3,4,7</sup>   | 2,550                     | 2,436          |
| Towd Point Mortgage Trust, Series 2016-2, Class A2, 3.00% 8/25/2055 <sup>3,4,7</sup>   | 400                       | 396            |
| Towd Point Mortgage Trust, Series 2016-4, Class A2, 3.00% 7/25/2056 <sup>3,4,7</sup>   | 653                       | 647            |
| Towd Point Mortgage Trust, Series 2016-4, Class M2, 3.75% 7/25/2056 <sup>3,4,7</sup>   | 2,538                     | 2,384          |
| Towd Point Mortgage Trust, Series 2016-5, Class A1, 2.50% 10/25/2056 <sup>3,4,7</sup>  | 21                        | 21             |
| Towd Point Mortgage Trust, Series 2017-1, Class A1, 2.75% 10/25/2056 <sup>3,4,7</sup>  | 1,074                     | 1,067          |
| Towd Point Mortgage Trust, Series 2016-5, Class M1, 3.375% 10/25/2056 <sup>3,4,7</sup>   | 4,000                     | 3,719          |
| Towd Point Mortgage Trust, Series 2017-1, Class A2, 3.50% 10/25/2056 <sup>3,4,7</sup>  | 9,145                     | 8,885          |
| Towd Point Mortgage Trust, Series 2017-5, Class A1, 6.057% 2/25/2057 <sup>3,4,7</sup>  | 1,032                     | 1,038          |
| Towd Point Mortgage Trust, Series 2017-2, Class A1, 2.75% 4/25/2057 <sup>3,4,7</sup>   | 4                         | 4              |
| Towd Point Mortgage Trust, Series 2017-2, Class A2, 3.25% 4/25/2057 <sup>3,4,7</sup>   | 3,000                     | 2,933          |
| Towd Point Mortgage Trust, Series 2017-2, Class A4, 3.475% 4/25/2057 <sup>3,4,7</sup>  | 796                       | 769            |
| Towd Point Mortgage Trust, Series 2017-2, Class M1, 3.75% 4/25/2057 <sup>3,4,7</sup>   | 6,818                     | 6,501          |
| Towd Point Mortgage Trust, Series 2017-4, Class A1, 2.75% 6/25/2057 <sup>3,4,7</sup>   | 2,989                     | 2,849          |
| Towd Point Mortgage Trust, Series 2017-3, Class A1, 2.75% 7/25/2057 <sup>3,4,7</sup>   | 163                       | 160            |
| Towd Point Mortgage Trust, Series 2017-3, Class M1, 3.50% 7/25/2057 <sup>3,4,7</sup>   | 2,300                     | 2,113          |
| Towd Point Mortgage Trust, Series 2017-6, Class A1, 2.75% 10/25/2057 <sup>3,4,7</sup>  | 2,792                     | 2,667          |
| Towd Point Mortgage Trust, Series 2015-2, Class 2B1, 4.666% 11/25/2057 <sup>3,4,7</sup>  | 1,900                     | 1,850          |
| Towd Point Mortgage Trust, Series 2018-1, Class A1, 3.00% 1/25/2058 <sup>3,4,7</sup>   | 1,416                     | 1,370          |
| Towd Point Mortgage Trust, Series 2018-2, Class A1, 3.25% 3/25/2058 <sup>3,4,7</sup>   | 6,696                     | 6,445          |
| Towd Point Mortgage Trust, Series 2019-1, Class A1, 3.75% 3/25/2058 <sup>3,4,7</sup>   | 4,695                     | 4,412          |
| Towd Point Mortgage Trust, Series 2018-6, Class A1A, 3.75% 3/25/2058 <sup>3,4,7</sup>  | 1,772                     | 1,725          |
| Towd Point Mortgage Trust, Series 2018-3, Class A1, 3.75% 5/25/2058 <sup>3,4,7</sup>   | 5,271                     | 5,023          |
| Towd Point Mortgage Trust, Series 2019-HY2, Class A1,<br>(1-month USD CME Term SOFR + 1.114%) 6.457% 5/25/2058 <sup>3,4,7</sup>          | 1,547                     | 1,562          |
| Towd Point Mortgage Trust, Series 2018-4, Class A1, 3.00% 6/25/2058 <sup>3,4,7</sup>   | 1,990                     | 1,821          |
| Towd Point Mortgage Trust, Series 2019-2, Class A1, 3.747% 12/25/2058 <sup>3,4,7</sup>   | 5,242                     | 4,933          |
| Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 <sup>3,7</sup>  | 3,343                     | 2,920          |
| Towd Point Mortgage Trust, Series 2015-2, Class 1M2, 3.659% 11/25/2060 <sup>3,4,7</sup>  | 3,435                     | 3,381          |
| Towd Point Mortgage Trust, Series 2023-1, Class A1, 3.75% 1/25/2063 <sup>3,7</sup>   | 13,537                    | 12,551         |
| Tricon American Homes Trust, Series 2020-SFR2, Class A, 1.482% 11/17/2039 <sup>3,7</sup>   | 2,587                     | 2,211          |
| Tricon Residential Trust, Series 2023-SFR2, Class A, 5.00% 12/17/2028 <sup>3,7</sup>   | 11,759                    | 11,283         |
| Tricon Residential Trust, Series 2021-SFR1, Class A, 1.943% 7/17/2038 <sup>3,7</sup>   | 8,048                     | 7,239          |
| Tricon Residential Trust, Series 2023-SFR1, Class A, 5.10% 7/17/2040 <sup>3,7</sup>  | 5,568                     | 5,401          |
| Verus Securitization Trust, Series 2020-2, Class A1, 2.226% 5/25/2060 <sup>3,4,7</sup>   | 189                       | 185            |

## 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) |
|---|---------------------------|----------------|
| Verus Securitization Trust, Series 2023-1, Class A1, 5.85% 12/25/2067 (6.85% on 1/1/2027) <sup>3,7,8</sup>  | USD4,297                  | \$ 4,253       |
| Verus Securitization Trust, Series 2023-3, Class A1, 5.93% 3/25/2068 (6.93% on 4/1/2027) <sup>3,7,8</sup>   | 5,446                     | 5,397          |
| Verus Securitization Trust, Series 2023-5, Class A5, 6.476% 6/25/2068 (7.476% on 6/1/2027) <sup>3,7,8</sup> | 13,290                    | 13,305         |
|   |                           | <u>586,933</u> |

## Commercial mortgage-backed securities 4.05%

|   |        |        |
|---|--------|--------|
| AMSR Trust, Series 2019-SFR1, Class A, 2.774% 1/19/2039 <sup>3,7</sup>  | 1,500  | 1,372  |
| AMSR Trust, Series 2023-SFR2, Class A, 3.95% 6/17/2040 <sup>3,7</sup>   | 10,741 | 9,890  |
| Banc of America Commercial Mortgage, Inc., Series 2015-UBS7, Class A4, 3.705% 9/15/2048 <sup>3</sup>  | 500    | 477    |
| Bank Commercial Mortgage Trust, Series 2023-5YR3, Class AS, 7.559% 9/15/2056 <sup>3,4</sup>   | 4,885  | 5,030  |
| Bank Commercial Mortgage Trust, Series 2019-BN19, Class A3, 3.183% 8/15/2061 <sup>3</sup>   | 1,185  | 1,011  |
| Bank Commercial Mortgage Trust, Series 2019-BN18, Class A4, 3.584% 5/15/2062 <sup>3</sup>   | 1,613  | 1,408  |
| Bank of America Merrill Lynch Large Loan, Inc., Series 2015-200P, Class A, 3.218% 4/14/2033 <sup>3,7</sup>  | 17,000 | 16,053 |
| Barclays Commercial Mortgage Securities, LLC, Series 2018-TALL, Class A,<br>(1-month USD CME Term SOFR + 0.047%) + 0.872% 6.242% 3/15/2037 <sup>3,4,7</sup> | 6,045  | 5,603  |
| Barclays Commercial Mortgage Securities, LLC, Series 23-5C23, Class AS, 7.703% 12/15/2056 <sup>3,4</sup>  | 388    | 404    |
| Benchmark Mortgage Trust, Series 2020-B19, Class A5, 1.85% 9/15/2053 <sup>3</sup>   | 3,000  | 2,295  |
| Benchmark Mortgage Trust, Series 2023-V3, Class A3, 6.363% 7/15/2056 <sup>3</sup>   | 3,216  | 3,295  |
| BMO Mortgage Trust, Series 2023-5C1, Class A3, 6.534% 8/15/2056 <sup>3,4</sup>  | 2,482  | 2,552  |
| BMO Mortgage Trust, Series 2023-5C1, Class AS, 7.355% 8/15/2056 <sup>3,4</sup>  | 1,996  | 2,043  |
| BOCA Commercial Mortgage Trust, Series 2022-BOCA, Class A,<br>(1-month USD CME Term SOFR + 1.77%) 7.093% 5/15/2039 <sup>3,4,7</sup>                         | 4,413  | 4,383  |
| BPR Trust, Series 2022-OANA, Class A, (1-month USD CME Term SOFR + 1.898%) 7.221% 4/15/2037 <sup>3,4,7</sup>  | 1,157  | 1,139  |
| BX Trust, Series 2022-CSMO, Class A, (1-month USD CME Term SOFR + 2.115%) 7.438% 6/15/2027 <sup>3,4,7</sup>   | 4,773  | 4,784  |
| BX Trust, Series 2021-SDMF, Class A, (1-month USD CME Term SOFR + 0.703%) 6.026% 9/15/2034 <sup>3,4,7</sup>   | 20,861 | 20,359 |
| BX Trust, Series 2021-VOLT, Class A, (1-month USD CME Term SOFR + 0.814%) 6.137% 9/15/2036 <sup>3,4,7</sup>   | 18,661 | 18,122 |
| BX Trust, Series 2021-ARIA, Class A, (1-month USD CME Term SOFR + 1.014%) 6.336% 10/15/2036 <sup>3,4,7</sup>  | 7,298  | 7,098  |
| BX Trust, Series 2021-SOAR, Class A, (1-month USD CME Term SOFR + 0.784%) 6.107% 6/15/2038 <sup>3,4,7</sup>   | 2,839  | 2,787  |
| BX Trust, Series 2021-SOAR, Class B, (1-month USD CME Term SOFR + 0.984%) 6.307% 6/15/2038 <sup>3,4,7</sup>   | 1,011  | 986    |
| BX Trust, Series 2021-ACNT, Class A, (1-month USD CME Term SOFR + 0.964%) 6.287% 11/15/2038 <sup>3,4,7</sup>  | 19,014 | 18,665 |
| BX Trust, Series 2022-AHP, Class A, (1-month USD CME Term SOFR + 0.99%) 6.313% 2/15/2039 <sup>3,4,7</sup>   | 10,634 | 10,387 |
| BX Trust, Series 2023-VLT2, Class A, (1-month USD CME Term SOFR + 2.281%) 7.604% 6/15/2040 <sup>3,4,7</sup>   | 9,451  | 9,461  |
| BXP Trust, Series 2017-GM, Class A, 3.379% 6/13/2039 <sup>3,7</sup>   | 1,000  | 911    |
| CD Commercial Mortgage Trust, Series 2017-CD3, Class A4, 3.631% 2/10/2050 <sup>3</sup>  | 2,000  | 1,819  |
| Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 6/10/2028 <sup>3,4,7</sup>   | 11,721 | 11,642 |
| Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.572% 7/10/2028 <sup>3,4,7</sup>   | 17,000 | 17,148 |
| Citigroup Commercial Mortgage Trust, Series 2014-CG19, Class A4, 4.023% 3/10/2047 <sup>3</sup>  | 475    | 474    |
| Citigroup Commercial Mortgage Trust, Series 2014-GC23, Class A4, 3.622% 7/10/2047 <sup>3</sup>  | 500    | 491    |
| Citigroup Commercial Mortgage Trust, Series 2015-GC33, Class A3, 3.515% 9/10/2058 <sup>3</sup>  | 5,019  | 4,826  |
| Commercial Mortgage Trust, Series 2015-3BP, Class A, 3.178% 2/10/2035 <sup>3,7</sup>  | 8,700  | 8,267  |
| Commercial Mortgage Trust, Series 2014-CR15, Class A4, 4.074% 2/10/2047 <sup>3,4</sup>  | 25,070 | 25,002 |
| Commercial Mortgage Trust, Series 2014-CR16, Class A3, 3.775% 4/10/2047 <sup>3</sup>  | 673    | 668    |
| Commercial Mortgage Trust, Series 2014-CR18, Class A5, 3.828% 7/15/2047 <sup>3</sup>  | 12,500 | 12,329 |
| Commercial Mortgage Trust, Series 2014-UBS5, Class A4, 3.838% 9/10/2047 <sup>3</sup>  | 16,310 | 15,932 |
| Commercial Mortgage Trust, Series 2014-CR20, Class A4, 3.59% 11/10/2047 <sup>3</sup>  | 1,800  | 1,756  |
| Commercial Mortgage Trust, Series 2016-COR1, Class A4, 3.091% 10/10/2049 <sup>3</sup>   | 4,000  | 3,655  |
| Commercial Mortgage Trust, Series 2015-PC1, Class A4, 3.62% 7/10/2050 <sup>3</sup>  | 901    | 882    |
| CSAIL Commercial Mortgage Trust, Series 2015-C2, Class A3, 3.231% 6/15/2057 <sup>3</sup>  | 1,055  | 1,021  |
| DC Commercial Mortgage Trust, Series 2023-DC, Class A, 6.314% 9/10/2040 <sup>3,7</sup>  | 11,815 | 11,862 |
| Ellington Financial Mortgage Trust, Series 2020-1, Class A1, 2.006% 5/25/2065 <sup>3,4,7</sup>  | 301    | 290    |
| Extended Stay America Trust, Series 2021-ESH, Class A,<br>(1-month USD CME Term SOFR + 1.194%) 6.517% 7/15/2038 <sup>3,4,7</sup>                            | 4,970  | 4,918  |
| FIVE Mortgage Trust, Series 2023-V1, Class A3, 5.668% 2/10/2056 <sup>3</sup>  | 17,022 | 16,922 |
| Fontainebleau Miami Beach Trust, CMO, Series 2019-FBLU, Class A, 3.144% 12/10/2036 <sup>3,7</sup>   | 10,065 | 9,691  |



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

## Mortgage-backed obligations (continued)

## Commercial mortgage-backed securities (continued)

|   | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| FS Commercial Trust, Series 2023-4SZN, Class A, 7.066% 11/10/2039 <sup>3,7</sup>  | USD8,886                  | \$ 9,093         |
| GS Mortgage Securities Trust, Series 2018-HULA, Class A,<br>(1-month USD CME Term SOFR + 1.223%) 6.357% 7/15/2025 <sup>3,4,7</sup>  | 1,830                     | 1,801            |
| GS Mortgage Securities Trust, Series 2014-GC24, Class A5, 3.931% 9/10/2047 <sup>3</sup>   | 11,255                    | 10,963           |
| GS Mortgage Securities Trust, Series 2020-GS1, Class A2, 3.47% 11/10/2048 <sup>3</sup>  | 1,460                     | 1,397            |
| GS Mortgage Securities Trust, Series 2015-GC30, Class A4, 3.382% 5/10/2050 <sup>3</sup>   | 6,846                     | 6,551            |
| GS Mortgage Securities Trust, Series 2017-GS7, Class A4, 3.43% 8/10/2050 <sup>3</sup>   | 1,000                     | 903              |
| GS Mortgage Securities Trust, Series 2020-GSA2, Class A5, 2.012% 12/12/2053 <sup>3</sup>  | 2,975                     | 2,299            |
| Hawaii Hotel Trust, Series 2019-MAUI, Class A, (1-month USD CME Term SOFR + 1.264%) 6.52% 5/17/2038 <sup>3,4,7</sup>  | 4,500                     | 4,453            |
| JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class A4, 3.997% 4/15/2047 <sup>3</sup>  | 360                       | 358              |
| JPMBB Commercial Mortgage Securities Trust, Series 2014-C26, Class B, 3.951% 1/15/2048 <sup>3</sup>   | 2,333                     | 2,131            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 <sup>3,7</sup>   | 8,641                     | 7,070            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4, Class A4, 3.648% 12/15/2049 <sup>3,4</sup>  | 2,738                     | 2,557            |
| JPMorgan Chase Commercial Mortgage Securities Trust, Series 2017-JP5, Class AS, 3.723% 3/15/2050 <sup>3</sup>   | 2,145                     | 1,985            |
| Manhattan West Mortgage Trust, Series 2020-1MW, Class A, 2.13% 9/10/2039 <sup>3,7</sup>   | 7,193                     | 6,225            |
| MHC Commercial Mortgage Trust, CMO, Series 2021-MHC, Class A,<br>(1-month USD CME Term SOFR + 0.915%) 6.238% 4/15/2038 <sup>3,4,7</sup>   | 9,905                     | 9,796            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17, Class A5, 3.741% 8/15/2047 <sup>3</sup>  | 1,961                     | 1,930            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C20, Class A4, 3.249% 2/15/2048 <sup>3</sup>  | 1,250                     | 1,207            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C21, Class A4, 3.338% 3/15/2048 <sup>3</sup>  | 4,000                     | 3,844            |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C24, Class AS, 4.036% 5/15/2048 <sup>3,4</sup>  | 1,000                     | 945              |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class ASB, 3.383% 10/15/2048 <sup>3</sup>  | 309                       | 301              |
| Morgan Stanley Bank of America Merrill Lynch Trust, Series 2017-C34, Class ASB, 3.354% 11/15/2052 <sup>3</sup>  | 1,128                     | 1,081            |
| One Market Plaza Trust, Series 2017-1MKT, Class A, 3.614% 2/10/2032 <sup>3,7</sup>  | 10,275                    | 9,383            |
| One Market Plaza Trust, Series 2017-1MKT, Class C, 4.016% 2/10/2032 <sup>3,7</sup>  | 7,365                     | 6,141            |
| SFO Commerical Mortgage Trust, Series 2021-555, Class A,<br>(1-month USD CME Term SOFR + 1.264%) 6.587% 5/15/2038<br>(1-month USD CME Term SOFR + 1.514% on 5/15/2026) <sup>3,7,8</sup> | 13,780                    | 12,581           |
| SFO Commerical Mortgage Trust, Series 2021-555, Class B,<br>(1-month USD CME Term SOFR + 1.614%) 6.937% 5/15/2038 <sup>3,4,7</sup>  | 500                       | 439              |
| SREIT Trust, Series 2021-FLWR, Class A, (1-month USD CME Term SOFR + 0.691%) 6.014% 7/15/2036 <sup>3,4,7</sup>  | 6,572                     | 6,434            |
| SREIT Trust, Series 2021-MFP, Class A, (1-month USD CME Term SOFR + 0.845%) 6.168% 11/15/2038 <sup>3,4,7</sup>  | 5,289                     | 5,196            |
| StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A,<br>(1-month USD CME Term SOFR + 1.00%) 6.323% 1/15/2039 <sup>3,4,7</sup>  | 16,312                    | 15,914           |
| Wells Fargo Commercial Mortgage Trust, Series 2015-C29, Class AS, 4.013% 6/15/2048 <sup>3,4</sup>   | 6,749                     | 6,433            |
| Wells Fargo Commercial Mortgage Trust, Series 2016-C34, Class A4, 3.096% 6/15/2049 <sup>3</sup>   | 5,160                     | 4,789            |
| Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class A4, 3.548% 8/15/2050 <sup>3</sup>  | 430                       | 427              |
| Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class A5, 3.817% 8/15/2050 <sup>3</sup>  | 2,200                     | 2,167            |
| Wells Fargo Commercial Mortgage Trust, Series 2015-NXS-2, Class A-5, 3.767% 7/15/2058 <sup>3,4</sup>  | 2,775                     | 2,654            |
| WF-RBS Commercial Mortgage Trust, Series 2014-C19, Class A5, 4.101% 3/15/2047 <sup>3</sup>  | 1,580                     | 1,571            |
| WF-RBS Commercial Mortgage Trust, Series 2014-C25, Class A5, 3.631% 11/15/2047 <sup>3</sup>   | 581                       | 565              |
| WF-RBS Commercial Mortgage Trust, Series 2014-C22, Class A4, 3.488% 9/15/2057 <sup>3</sup>  | 5,397                     | 5,285            |
| WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A,<br>(1-month USD CME Term SOFR + 2.789%) 8.112% 11/15/2027 <sup>3,4,7</sup>   | 17,286                    | 17,327           |
|   |                           | <u>474,306</u>   |
| <b>Total mortgage-backed obligations</b>  |                           | <u>2,839,373</u> |
| <b>Asset-backed obligations 22.82%</b>  |                           |                  |
| 522 Funding CLO, Ltd., Series 18-3, Class AR, (3-month USD CME Term SOFR + 1.302%) 6.717% 10/20/2031 <sup>3,4,7</sup>   | 2,300                     | 2,292            |
| 522 Funding CLO, Ltd., Series 2020-6A, Class A1R, (3-month USD CME Term SOFR + 1.412%)<br>6.824% 10/23/2034 <sup>3,4,7</sup>  | 3,540                     | 3,520            |
| ACHV ABS Trust, Series 2023-3PL, Class A, 6.60% 8/19/2030 <sup>3,7</sup>  | 1,156                     | 1,156            |
| ACHV ABS Trust, Series 2023-3PL, Class B, 7.17% 8/19/2030 <sup>3,7</sup>  | 5,750                     | 5,771            |

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

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Affirm Asset Securitization Trust, Series 2021-ZZ, Class A, 1.17% 11/16/2026 <sup>3,7</sup>   | USD2,679                  | \$ 2,601       |
| Affirm Asset Securitization Trust, Series 2022-X1, Class A, 1.75% 2/15/2027 <sup>3,7</sup>  | 1,259                     | 1,238          |
| Affirm Asset Securitization Trust, Series 2023-A, Class A, 6.61% 1/18/2028 <sup>3,7</sup>   | 3,374                     | 3,372          |
| Affirm, Inc., Series 2023-B, Class A, 6.82% 9/15/2028 <sup>3,7</sup>  | 7,486                     | 7,542          |
| Affirm, Inc., Series 2023-X1, Class A, 7.11% 11/15/2028 <sup>3,7</sup>  | 7,996                     | 8,004          |
| AGL CLO, Ltd., Series 2022-18A, Class A1, (3-month USD CME Term SOFR + 1.32%) 6.732% 4/21/2031 <sup>3,4,7</sup>                           | 13,933                    | 13,892         |
| AGL CLO, Ltd., Series 2023-24, Class A1, (3-month USD CME Term SOFR + 2.00%) 7.378% 7/25/2036 <sup>3,4,7</sup>                            | 8,511                     | 8,549          |
| Allegro CLO, Ltd., Series 2016-1A, Class AR2, (3-month USD CME Term SOFR + 1.212%) 6.605% 1/15/2030 <sup>3,4,7</sup>                      | 5,546                     | 5,541          |
| Allegro CLO, Ltd., Series 2017-1A, Class AR, (3-month USD CME Term SOFR + 1.212%) 6.605% 10/16/2030 <sup>3,4,7</sup>                      | 8,602                     | 8,584          |
| American Credit Acceptance Receivables Trust, Series 2022-4, Class A, 6.20% 5/13/2026 <sup>3,7</sup>                                      | 1,436                     | 1,436          |
| American Credit Acceptance Receivables Trust, Series 2022-3, Class B, 4.55% 10/13/2026 <sup>3,7</sup>                                     | 1,186                     | 1,184          |
| American Credit Acceptance Receivables Trust, Series 2022-4, Class B, 6.75% 10/13/2026 <sup>3,7</sup>                                     | 1,641                     | 1,643          |
| American Credit Acceptance Receivables Trust, Series 2022-4, Class C, 7.86% 2/15/2029 <sup>3,7</sup>                                      | 1,120                     | 1,130          |
| American Express Credit Account Master Trust, Series 2023-2, Class A, 4.80% 5/15/2030 <sup>3</sup>  | 5,429                     | 5,393          |
| American Express Credit Account Master Trust, Series 2023-4, Class A, 5.15% 9/16/2030 <sup>3</sup>  | 47,810                    | 48,279         |
| American Homes 4 Rent, Series 2014-SFR2, Class A, 3.786% 10/17/2036 <sup>3,7</sup>  | 12,026                    | 11,778         |
| American Homes 4 Rent, Series 2015-SFR2, Class A, 3.732% 10/17/2052 <sup>3,7</sup>  | 4,360                     | 4,204          |
| American Homes 4 Rent, Series 2015-SFR2, Class B, 4.295% 10/17/2052 <sup>3,7</sup>  | 1,521                     | 1,475          |
| American Money Management Corp., CLO, Series 2016-18, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.741% 5/26/2031 <sup>3,4,7</sup> | 1,745                     | 1,743          |
| AmeriCredit Automobile Receivables Trust, Series 2023-1, Class A2A, 5.84% 10/19/2026 <sup>3</sup>   | 32,296                    | 32,264         |
| AmeriCredit Automobile Receivables Trust, Series 2023-2, Class A2, 6.19% 4/19/2027 <sup>3</sup>   | 11,530                    | 11,557         |
| AmeriCredit Automobile Receivables Trust, Series 2023-2, Class A3, 5.81% 5/18/2028 <sup>3</sup>   | 9,883                     | 9,903          |
| Anchorage Capital CLO, Ltd., Series 2014-4R, Class A,<br>(3-month USD CME Term SOFR + 1.312%) 6.702% 1/28/2031 <sup>3,4,7</sup>           | 184                       | 183            |
| Anchorage Capital CLO, Ltd., Series 2019-11, Class AR,<br>(3-month USD CME Term SOFR + 1.402%) 6.814% 7/22/2032 <sup>3,4,7</sup>          | 1,000                     | 996            |
| Apidos CLO, Series 2017-27, Class A1R, (3-month USD CME Term SOFR + 1.192%) 6.594% 7/17/2030 <sup>3,4,7</sup>                             | 838                       | 834            |
| Apidos CLO, Series 2013-15, Class A1RR (3-month USD CME Term SOFR + 1.272%) 6.687% 4/20/2031 <sup>3,4,7</sup>                             | 1,892                     | 1,890          |
| Apidos CLO, Ltd., Series 2015-23, Class AR, (3-month USD CME Term SOFR + 1.482%) 6.875% 4/15/2033 <sup>3,4,7</sup>                        | 2,000                     | 2,000          |
| Ares CLO, Ltd., Series 2017-42A, Class AR, (3-month USD CME Term SOFR + 1.182%) 6.597% 1/22/2028 <sup>3,4,7</sup>                         | 4,860                     | 4,856          |
| Ares CLO, Ltd., Series 2015-35R, Class B, (3-month USD CME Term SOFR + 1.912%) 7.305% 7/15/2030 <sup>3,4,7</sup>                          | 1,010                     | 996            |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2018-2A, Class A, 4.00% 3/20/2025 <sup>3,7</sup>                                      | 6,133                     | 6,114          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-2A, Class A, 3.35% 9/22/2025 <sup>3,7</sup>                                      | 12,965                    | 12,771         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-3A, Class A, 2.36% 3/20/2026 <sup>3,7</sup>                                      | 2,280                     | 2,191          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 <sup>3,7</sup>                                      | 1,250                     | 1,186          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/2027 <sup>3,7</sup>                                       | 18,269                    | 16,869         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2022-5, Class A, 6.12% 4/20/2027 <sup>3,7</sup>                                       | 5,320                     | 5,337          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5.20% 10/20/2027 <sup>3,7</sup>                                      | 6,056                     | 5,955          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-3A, Class A, 5.44% 2/22/2028 <sup>3,7</sup>                                      | 6,340                     | 6,276          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% 4/20/2028 <sup>3,7</sup>                                       | 22,449                    | 22,420         |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-7, Class A, 5.90% 8/21/2028 <sup>3,7</sup>                                       | 3,900                     | 3,901          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>3,7</sup>                                      | 5,166                     | 5,142          |
| Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-8, Class A, 6.02% 2/20/2030 <sup>3,7</sup>                                       | 6,940                     | 7,019          |
| BA Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 <sup>3</sup>  | 12,593                    | 12,574         |
| Babson CLO, Ltd., Series 2020-2, Class AR, (3-month USD CME Term SOFR + 1.272%) 6.665% 10/15/2033 <sup>3,4,7</sup>                        | 2,600                     | 2,594          |
| Babson CLO, Ltd., Series 2021-3, Class A, (3-month USD CME Term SOFR + 1.412%) 6.807% 1/18/2035 <sup>3,4,7</sup>                          | 1,500                     | 1,493          |
| Babson CLO, Ltd., Series 2023-1, Class C, (3-month USD CME Term SOFR + 3.10%) 8.516% 4/20/2036 <sup>3,4,7</sup>                           | 1,000                     | 1,003          |
| Bain Capital Credit CLO, Ltd., Series 2017-2, Class AR2,<br>(3-month USD CME Term SOFR + 1.442%) 6.82% 7/25/2034 <sup>3,4,7</sup>         | 3,750                     | 3,739          |
| Balboa Bay Loan Funding, Ltd., Series 2023-1, Class A,<br>(3-month USD CME Term SOFR + 1.90%) 7.316% 4/20/2035 <sup>3,4,7</sup>           | 2,000                     | 2,001          |
| Ballyrock CLO, Ltd., Series 2019-2A, Class A1AR,<br>(3-month USD CME Term SOFR + 1.262%) 6.629% 11/20/2030 <sup>3,4,7</sup>               | 15,546                    | 15,542         |
| Ballyrock CLO, Ltd., Series 2023-23, Class A1, (3-month USD CME Term SOFR + 1.98%) 7.358% 4/25/2036 <sup>3,4,7</sup>                      | 857                       | 859            |

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

| Asset-backed obligations (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Bankers Healthcare Group Securitization Trust, Series 2020-A, Class A, 2.56% 9/17/2031 <sup>3,7</sup>  | USD343                    | \$ 339         |
| Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 <sup>3,7</sup>                                       | 3,138                     | 2,938          |
| Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 <sup>3,7</sup>                                       | 2,396                     | 2,318          |
| Bankers Healthcare Group Securitization Trust, Series 2021-B, Class B, 1.67% 10/17/2034 <sup>3,7</sup>                                       | 650                       | 586            |
| Bankers Healthcare Group Securitization Trust, Series 2022-A, Class A, 1.71% 2/20/2035 <sup>3,7</sup>  | 3,320                     | 3,228          |
| Battalion CLO, Ltd., Series 2018-12, Class A2R, (3-month USD CME Term SOFR + 1.712%) 7.081% 5/17/2031 <sup>3,4,7</sup>                       | 2,596                     | 2,580          |
| Betony CLO 2, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 1.862%) 7.252% 4/30/2031 <sup>3,4,7</sup>                          | 700                       | 693            |
| Birch Grove CLO, Ltd., Series 2021-2, Class C, (3-month USD CME Term SOFR + 2.512%) 7.908% 10/19/2034 <sup>3,4,7</sup>                       | 1,500                     | 1,475          |
| Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 7.489% 7/20/2035 <sup>3,4,7</sup>                        | 1,975                     | 1,980          |
| BlueMountain CLO, Ltd., Series 2018-22, Class C,<br>(3-month USD CME Term SOFR + 2.212%) 7.605% 7/15/2031 <sup>3,4,7</sup>                   | 3,200                     | 3,111          |
| BMW Vehicle Lease Trust, Series 2023-1, Class A2, 5.27% 2/25/2025 <sup>3</sup>   | 7,312                     | 7,304          |
| BMW Vehicle Lease Trust, Series 2023-1, Class A3, 5.16% 11/25/2025 <sup>3</sup>  | 2,816                     | 2,805          |
| Bridgecrest Lending Auto Securitization Trust, Series 2023-1, Class A3, 6.51% 11/15/2027 <sup>3</sup>  | 7,634                     | 7,683          |
| Carlyle Global Market Strategies, CLO, Series 2019-1, Class A1AR,<br>(3-month USD CME Term SOFR + 1.342%) 6.757% 4/20/2031 <sup>3,4,7</sup>  | 250                       | 250            |
| Carlyle Global Market Strategies, CLO, Series 2014-2RA, Class A1,<br>(3-month USD CME Term SOFR + 1.312%) 6.691% 5/15/2031 <sup>3,4,7</sup>  | 1,440                     | 1,439          |
| Carlyle Global Market Strategies, CLO, Series 2014-3R, Class A1A,<br>(3-month USD CME Term SOFR + 1.312%) 6.699% 7/27/2031 <sup>3,4,7</sup>  | 2,507                     | 2,506          |
| Carlyle Global Market Strategies, CLO, Series 2015-1, Class A1RR,<br>(3-month USD CME Term SOFR + 1.342%) 6.757% 1/20/2032 <sup>3,4,7</sup>  | 249                       | 248            |
| Carlyle Global Market Strategies, CLO, Series 2012-4A, Class A1R3,<br>(3-month USD CME Term SOFR + 1.342%) 6.757% 4/22/2032 <sup>3,4,7</sup> | 2,000                     | 1,996          |
| CarMax Auto Owner Trust, Series 2022-4, Class A2A, 5.34% 12/15/2025 <sup>3</sup>   | 2,011                     | 2,008          |
| CarMax Auto Owner Trust, Series 2023-1, Class A2A, 5.23% 1/15/2026 <sup>3</sup>  | 2,121                     | 2,116          |
| CarMax Auto Owner Trust, Series 2023-2, Class A2A, 5.50% 6/15/2026 <sup>3</sup>  | 16,519                    | 16,489         |
| CarMax Auto Owner Trust, Series 2023-3, Class A2A, 5.72% 11/16/2026 <sup>3</sup>   | 5,928                     | 5,927          |
| CarMax Auto Owner Trust, Series 2023-3, Class A3, 5.28% 5/15/2028 <sup>3</sup>   | 3,642                     | 3,645          |
| Carvana Auto Receivables Trust, Series 2023-N3, Class A, 6.41% 9/10/2027 <sup>3,7</sup>  | 2,907                     | 2,913          |
| Carvana Auto Receivables Trust, Series 2023-N4, Class A, 6.42% 1/10/2028 <sup>3,7</sup>  | 8,000                     | 8,021          |
| Carvana Auto Receivables Trust, Series 2023-P3, Class A3, 5.82% 8/10/2028 <sup>3,7</sup>   | 1,442                     | 1,445          |
| Carvana Auto Receivables Trust, Series 2023-P3, Class A4, 5.71% 7/10/2029 <sup>3,7</sup>   | 736                       | 738            |
| Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 <sup>3,7</sup>  | 1,378                     | 1,188          |
| CCG Receivables Trust, Series 2023-2, Class A2, 6.28% 4/14/2032 <sup>3,7</sup>   | 30,000                    | 30,133         |
| Cent CLO, Ltd., Series 2014-21A, Class AR, (3-month USD CME Term SOFR + 1.231%) 6.619% 7/27/2030 <sup>3,4,7</sup>                            | 13,646                    | 13,636         |
| Cerberus Loan Funding, LP, CLO, Series 2022-2, Class A1,<br>(3-month USD CME Term SOFR + 2.75%) 8.144% 10/15/2034 <sup>3,4,7</sup>           | 3,000                     | 3,005          |
| Cerberus Loan Funding, LP, CLO, Series 2023-1, Class A,<br>(3-month USD CME Term SOFR + 2.40%) 7.794% 3/22/2035 <sup>3,4,7</sup>             | 2,000                     | 2,007          |
| CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>3,7</sup>   | 18,410                    | 16,868         |
| CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>3,7</sup>   | 14,693                    | 12,970         |
| CF Hippolyta, LLC, Series 2022-1, Class A1, 5.97% 8/15/2062 <sup>3,7</sup>   | 10,785                    | 10,622         |
| CF Hippolyta, LLC, Series 2022-1, Class A2, 6.11% 8/15/2062 <sup>3,7</sup>   | 4,262                     | 4,182          |
| Chesapeake Funding II, LLC, Series 2023-2, Class A1, 6.16% 10/15/2035 <sup>3,7</sup>   | 6,091                     | 6,119          |
| CIFC Funding, Ltd., CLO, Series 2017-4, Class A1R,<br>(3-month USD CME Term SOFR + 1.212%) 6.61% 10/24/2030 <sup>3,4,7</sup>                 | 1,306                     | 1,304          |
| CIFC Funding, Ltd., CLO, Series 2015-1, Class ARR,<br>(3-month USD CME Term SOFR + 1.372%) 6.787% 1/22/2031 <sup>3,4,7</sup>                 | 232                       | 232            |
| CIFC Funding, Ltd., CLO, Series 2014-5, Class A1R2,<br>(3-month USD CME Term SOFR + 1.462%) 6.864% 10/17/2031 <sup>3,4,7</sup>               | 600                       | 600            |
| Citibank Credit Card Issuance Trust, Series 2017-A5, Class A5,<br>(1-month USD CME Term SOFR + 0.734%) 6.069% 4/22/2026 <sup>3,4</sup>       | 19,839                    | 19,867         |
| Citizens Auto Receivables Trust, Series 2023-2, Class A3, 5.83% 2/15/2028 <sup>3,7</sup>   | 20,622                    | 20,749         |
| Citizens Auto Receivables Trust, Series 2023-2, Class A4, 5.74% 10/15/2030 <sup>3,7</sup>  | 8,672                     | 8,733          |

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

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 <sup>3,7</sup>  | USD3,051                  | \$ 2,678       |
| CLI Funding VI, LLC, Series 2020-1A, Class A, 2.08% 9/18/2045 <sup>3,7</sup>  | 6,598                     | 5,784          |
| CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 <sup>3,7</sup>   | 5,497                     | 4,841          |
| CLI Funding VIII, LLC, Series 2021-1A, Class A, 1.64% 2/18/2046 <sup>3,7</sup>  | 1,952                     | 1,686          |
| CLI Funding VIII, LLC, Series 2022-1, Class A, 2.72% 1/18/2047 <sup>3,7</sup>   | 2,915                     | 2,505          |
| Covenant Credit Partners CLO, Ltd., Series 2017-1, Class C1,<br>(3-month USD CME Term SOFR + 2.812%) 8.205% 10/15/2029 <sup>3,4,7</sup> | 539                       | 539            |
| CPS Auto Receivables Trust, Series 2023-A, Class A, 5.54% 3/16/2026 <sup>3,7</sup>  | 4,319                     | 4,311          |
| CPS Auto Receivables Trust, Series 2022-B, Class A, 2.88% 6/15/2026 <sup>3,7</sup>  | 2,908                     | 2,890          |
| CPS Auto Receivables Trust, Series 2023-C, Class A, 6.13% 9/15/2026 <sup>3,7</sup>  | 6,704                     | 6,708          |
| CPS Auto Receivables Trust, Series 2023-A, Class B, 5.47% 11/16/2026 <sup>3,7</sup>   | 3,711                     | 3,680          |
| CPS Auto Receivables Trust, Series 2022-D, Class A, 6.09% 1/15/2027 <sup>3,7</sup>  | 7,682                     | 7,682          |
| CPS Auto Receivables Trust, Series 2023-B, Class A, 5.91% 8/16/2027 <sup>3,7</sup>  | 12,528                    | 12,517         |
| CPS Auto Receivables Trust, Series 2023-A, Class C, 5.54% 4/16/2029 <sup>3,7</sup>  | 4,663                     | 4,587          |
| CPS Auto Receivables Trust, Series 2023-C, Class C, 6.27% 10/15/2029 <sup>3,7</sup>   | 1,171                     | 1,171          |
| CPS Auto Receivables Trust, Series 2022-C, Class A, 4.18% 4/15/2030 <sup>3,7</sup>  | 1,293                     | 1,287          |
| Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A, 1.00% 5/15/2030 <sup>3,7</sup>  | 5,179                     | 5,097          |
| Credit Acceptance Auto Loan Trust, Series 2023-3, Class A, 6.39% 8/15/2033 <sup>3,7</sup>   | 3,463                     | 3,480          |
| Crestline Denali CLO XVII, LLC, Series 2018-1, Class C,<br>(3-month USD CME Term SOFR + 2.612%) 8.005% 10/15/2031 <sup>3,4,7</sup>      | 1,000                     | 996            |
| Drive Auto Receivables Trust, Series 2021-3, Class B, 1.11% 5/15/2026 <sup>3</sup>  | 732                       | 730            |
| DriveTime Auto Owner Trust, Series 2022-2A, Class A, 2.88% 6/15/2026 <sup>3,7</sup>   | 1,268                     | 1,263          |
| DriveTime Auto Owner Trust, Series 2022-3, Class A, 6.05% 10/15/2026 <sup>3,7</sup>   | 7,453                     | 7,451          |
| DriveTime Auto Owner Trust, Series 2023-1, Class A, 5.48% 4/15/2027 <sup>3,7</sup>  | 4,271                     | 4,259          |
| DriveTime Auto Owner Trust, Series 2023-2, Class A, 5.88% 4/15/2027 <sup>3,7</sup>  | 11,247                    | 11,240         |
| DriveTime Auto Owner Trust, Series 2023-3, Class A, 6.29% 8/16/2027 <sup>3,7</sup>  | 4,485                     | 4,496          |
| DriveTime Auto Owner Trust, Series 2022-2A, Class C, 4.72% 3/15/2028 <sup>3,7</sup>   | 6,000                     | 5,879          |
| DriveTime Auto Owner Trust, Series 2023-1, Class C, 5.55% 10/16/2028 <sup>3,7</sup>   | 5,316                     | 5,231          |
| DriveTime Auto Owner Trust, Series 2023-3, Class C, 6.40% 5/15/2029 <sup>3,7</sup>  | 1,187                     | 1,189          |
| Dryden Senior Loan Fund, CLO, Series 2017-47A, Class A1R,<br>(3-month USD CME Term SOFR + 1.242%) 6.635% 4/15/2028 <sup>3,4,7</sup>     | 5,083                     | 5,083          |
| Dryden Senior Loan Fund, CLO, Series 2013-28, Class A1LR,<br>(3-month USD CME Term SOFR + 1.462%) 6.841% 8/15/2030 <sup>3,4,7</sup>     | <u>6</u>                  | <u>6</u>       |
| Dryden Senior Loan Fund, CLO, Series 2015-37, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.755% 1/15/2031 <sup>3,4,7</sup>       | 2,517                     | 2,517          |
| Dryden Senior Loan Fund, CLO, Series 2018-57, Class A,<br>(3-month USD CME Term SOFR + 1.272%) 6.651% 5/15/2031 <sup>3,4,7</sup>        | 1,063                     | 1,059          |
| Dryden Senior Loan Fund, CLO, Series 2018-60A, Class A,<br>(3-month USD CME Term SOFR + 1.312%) 6.705% 7/15/2031 <sup>3,4,7</sup>       | 986                       | 985            |
| Dryden Senior Loan Fund, CLO, Series 2020-83, Class A,<br>(3-month USD CME Term SOFR + 1.482%) 6.877% 1/18/2032 <sup>3,4,7</sup>        | 1,800                     | 1,800          |
| Dryden Senior Loan Fund, CLO, Series 2019-72, Class CR,<br>(3-month USD CME Term SOFR + 2.112%) 7.491% 5/15/2032 <sup>3,4,7</sup>       | 1,414                     | 1,383          |
| Dryden Senior Loan Fund, CLO, Series 2021-93, Class A1A,<br>(3-month USD CME Term SOFR + 1.342%) 6.735% 1/15/2034 <sup>3,4,7</sup>      | 725                       | 725            |
| Dryden Senior Loan Fund, CLO, Series 2016-43, Class AR2,<br>(3-month USD CME Term SOFR + 1.302%) 6.717% 4/20/2034 <sup>3,4,7</sup>      | 1,250                     | 1,244          |
| EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 <sup>3,7</sup>  | 749                       | 651            |
| Elmwood CLO 18, Ltd., Series 2022-5, Class AR, (3-month USD CME Term SOFR + 1.65%) 7.053% 7/17/2033 <sup>3,4,7</sup>                    | 22,000                    | 22,026         |
| Elmwood CLO IV, Ltd., Series 2020-1, Class A, (3-month USD CME Term SOFR + 1.502%) 6.895% 4/15/2033 <sup>3,4,7</sup>                    | 300                       | 300            |
| Enterprise Fleet Financing, LLC, Series 2022-1, Class A2, 3.03% 1/20/2028 <sup>3,7</sup>  | 9,799                     | 9,588          |
| Enterprise Fleet Financing, LLC, Series 2022-3, Class A2, 4.38% 7/20/2029 <sup>3,7</sup>  | 4,258                     | 4,192          |
| Enterprise Fleet Financing, LLC, Series 2022-4, Class A2, 5.76% 10/22/2029 <sup>3,7</sup>   | 14,771                    | 14,746         |
| Exeter Automobile Receivables Trust, Series 2023-1, Class A2, 5.61% 6/16/2025 <sup>3</sup>  | 2,069                     | 2,068          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class A2, 6.11% 9/15/2025 <sup>3</sup>  | 1,277                     | 1,277          |

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

## Asset-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Exeter Automobile Receivables Trust, Series 2022-6, Class A2, 5.73% 11/17/2025 <sup>3</sup>  | USD661                    | \$ 661         |
| Exeter Automobile Receivables Trust, Series 2023-1, Class A3, 5.58% 4/15/2026 <sup>3</sup>   | 5,048                     | 5,039          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class A3, 6.04% 7/15/2026 <sup>3</sup>   | 2,091                     | 2,089          |
| Exeter Automobile Receivables Trust, Series 2022-3A, Class B, 4.86% 12/15/2026 <sup>3</sup>  | 3,550                     | 3,532          |
| Exeter Automobile Receivables Trust, Series 2022-4A, Class B, 4.57% 1/15/2027 <sup>3</sup>   | 7,301                     | 7,250          |
| Exeter Automobile Receivables Trust, Series 2023-5, Class A3, 6.32% 3/15/2027 <sup>3</sup>   | 9,940                     | 9,965          |
| Exeter Automobile Receivables Trust, Series 2023-1, Class B, 5.72% 4/15/2027 <sup>3</sup>  | 3,930                     | 3,916          |
| Exeter Automobile Receivables Trust, Series 2022-6, Class B, 6.03% 8/16/2027 <sup>3</sup>  | 4,808                     | 4,801          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class B, 6.11% 9/15/2027 <sup>3</sup>  | 3,231                     | 3,226          |
| Exeter Automobile Receivables Trust, Series 2022-6, Class C, 6.32% 5/15/2028 <sup>3</sup>  | 2,330                     | 2,322          |
| Exeter Automobile Receivables Trust, Series 2023-3, Class C, 6.21% 6/15/2028 <sup>3</sup>  | 283                       | 283            |
| First National Master Note Trust, Series 2023-1, Class A, 5.13% 4/16/2029 <sup>3</sup>   | 6,651                     | 6,596          |
| First National Master Note Trust, Series 2023-2, Class A, 5.77% 9/17/2029 <sup>3</sup>   | 7,247                     | 7,329          |
| FirstKey Homes Trust, Series 2020-SFR2, Class A, 1.266% 10/19/2037 <sup>3,7</sup>  | 8,281                     | 7,580          |
| FirstKey Homes Trust, Series 2021-SFR3, Class A, 2.135% 12/17/2038 <sup>3,7</sup>  | 1,723                     | 1,542          |
| Flagship Credit Auto Trust, Series 2022-4, Class A2, 6.15% 9/15/2026 <sup>3,7</sup>  | 12,587                    | 12,582         |
| Flagship Credit Auto Trust, Series 2023-3, Class A2, 5.89% 7/15/2027 <sup>3,7</sup>  | 5,000                     | 4,993          |
| Flagship Credit Auto Trust, Series 2023-3, Class A3, 5.44% 4/17/2028 <sup>3,7</sup>  | 2,469                     | 2,454          |
| Flagship Credit Auto Trust, Series 2023-3, Class B, 5.64% 7/16/2029 <sup>3,7</sup>   | 2,126                     | 2,115          |
| Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.52% 7/15/2030 <sup>3,7</sup>   | 9,391                     | 9,365          |
| Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.19% 7/15/2031 <sup>3,7</sup>   | 10,000                    | 9,718          |
| Ford Credit Auto Owner Trust, Series 2020-1, Class A, 2.04% 8/15/2031 <sup>3,7</sup>   | 7,910                     | 7,579          |
| Ford Credit Auto Owner Trust, Series 2023-1, Class A, 4.85% 8/15/2035 <sup>3,7</sup>   | 17,573                    | 17,257         |
| Ford Credit Auto Owner Trust, Series 2023-2, Class A, 5.28% 2/15/2036 <sup>3,7</sup>   | 7,693                     | 7,698          |
| Fortress Credit BSL, Ltd., CLO, Series 2023-1, Class AT,<br>(3-month USD CME Term SOFR + 2.25%) 7.662% 4/23/2036 <sup>3,4,7</sup>                  | 1,500                     | 1,507          |
| Fortress Credit Opportunities CLO, LLC, Series 2022-17, Class A,<br>(3-month USD CME Term SOFR + 1.37%) 6.764% 1/15/2030 <sup>3,4,7</sup>          | 683                       | 682            |
| Galaxy CLO, Ltd., Series 2013-15, Class ARR, (3-month USD CME Term SOFR + 1.232%) 6.625% 10/15/2030 <sup>3,4,7</sup>                               | 1,958                     | 1,955          |
| GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>3,7</sup>  | 7,951                     | 7,043          |
| GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 <sup>3,7</sup>   | 4,120                     | 3,541          |
| Generate CLO, Ltd., Series 4A, Class A1R, (3-month USD CME Term SOFR + 1.352%) 6.767% 4/20/2032 <sup>3,4,7</sup>                                   | 963                       | 961            |
| Global SC Finance V SRL, Series 2020-1A, Class A, 2.17% 10/17/2040 <sup>3,7</sup>  | 19,288                    | 17,434         |
| Global SC Finance VII SRL, Series 2020-2A, Class A, 2.26% 11/19/2040 <sup>3,7</sup>  | 14,201                    | 12,785         |
| Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 <sup>3,7</sup>   | 16,692                    | 14,577         |
| Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 <sup>3,7</sup>   | 7,206                     | 6,341          |
| GLS Auto Receivables Trust, Series 2023-4, Class A2, 6.40% 12/15/2026 <sup>3,7</sup>   | 32,555                    | 32,613         |
| GLS Auto Receivables Trust, Series 2023-4, Class A3, 6.42% 6/15/2027 <sup>3,7</sup>  | 20,000                    | 20,091         |
| GM Financial Automobile Leasing Trust, Series 2023-1, Class A2A, 5.27% 6/20/2025 <sup>3</sup>  | 9,875                     | 9,854          |
| GM Financial Automobile Leasing Trust, Series 2023-1, Class A3, 5.16% 4/20/2026 <sup>3</sup>   | 3,706                     | 3,692          |
| GM Financial Automobile Leasing Trust, Series 2023-3, Class A3, 5.38% 11/20/2026 <sup>3</sup>  | 3,808                     | 3,800          |
| GM Financial Automobile Leasing Trust, Series 2023-3, Class A4, 5.44% 8/20/2027 <sup>3</sup>   | 1,804                     | 1,801          |
| GM Financial Consumer Automobile Receivables Trust, Series 2023-1, Class A2A, 5.19% 3/16/2026 <sup>3</sup>   | 1,519                     | 1,515          |
| GM Financial Consumer Automobile Receivables Trust, Series 2023-3, Class A3, 5.45% 6/16/2028 <sup>3</sup>  | 8,324                     | 8,372          |
| GM Financial Revolving Receivables Trust, Series 2023-1, Class A, 5.12% 4/11/2035 <sup>3,7</sup>   | 12,000                    | 11,974         |
| GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 <sup>3,7</sup>  | 2,325                     | 2,380          |
| GM Financial Revolving Receivables Trust, Series 2023-2, Class A, 5.77% 8/11/2036 <sup>3,7</sup>   | 22,404                    | 22,942         |
| GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A1, 5.34% 6/15/2028 <sup>3,7</sup>   | 24,675                    | 24,697         |
| GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A, 5.34% 6/17/2030 <sup>3,7</sup>  | 5,438                     | 5,440          |
| GoldenTree Loan Management US CLO, Ltd., Series 2017-2, Class AR,<br>(3-month USD CME Term SOFR + 1.172%) 6.587% 11/20/2030 <sup>3,4,7</sup>       | 975                       | 973            |
| GoldenTree Loan Opportunities X, Ltd., Series 2015-10, Class AR,<br>(3-month USD CME Term SOFR + 1.382%) 6.797% 7/20/2031 <sup>3,4,7</sup>         | 17,615                    | 17,614         |
| GoldenTree Loan Opportunities XI, Ltd., CLO, Series 2015-11A, Class AR2,<br>(3-month USD CME Term SOFR + 1.332%) 6.727% 1/18/2031 <sup>3,4,7</sup> | 1,920                     | 1,920          |

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

| Asset-backed obligations (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Golub Capital BDC 3 CLO 1, LLC, Series 2021-1, Class A, (3-month USD CME Term SOFR + 1.862%)<br>7.255% 4/15/2033 <sup>3,4,7</sup>      | USD2,185                  | \$ 2,161       |
| Golub Capital Partners CLO, Ltd., Series 2016-31, Class A2R,<br>(3-month USD CME Term SOFR + 1.912%) 7.304% 8/5/2030 <sup>3,4,7</sup>  | 1,000                     | 1,002          |
| Golub Capital Partners CLO, Ltd., Series 2021-57, Class A1,<br>(3-month USD CME Term SOFR + 1.752%) 7.13% 10/25/2034 <sup>3,4,7</sup>  | 4,000                     | 3,950          |
| Greywolf CLO, Ltd., Series 2015-1, Class BR, (3-month USD CME Term SOFR + 2.262%) 7.64% 1/27/2031 <sup>3,4,7</sup>                     | 1,580                     | 1,554          |
| GT Loan Financing, Ltd., Series 2013-1, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.752% 7/28/2031 <sup>3,4,7</sup>            | 10,368                    | 10,359         |
| Guggenheim CLO, Ltd., Series 2022-2, Class C, (3-month USD CME Term SOFR + 4.50%) 9.894% 1/15/2035 <sup>3,4,7</sup>                    | 618                       | 629            |
| HalseyPoint CLO II, Ltd., Series 2020-2A, Class A1,<br>(3-month USD CME Term SOFR + 2.122%) 7.537% 7/20/2031 <sup>3,4,7</sup>          | 9,383                     | 9,364          |
| Hertz Vehicle Financing III, LLC, Series 2021-1A, Class A, 1.21% 12/26/2025 <sup>3,7</sup>   | 26,495                    | 25,441         |
| Hertz Vehicle Financing III, LLC, Series 2021-1A, Class B, 1.56% 12/26/2025 <sup>3,7</sup>   | 3,660                     | 3,501          |
| Hertz Vehicle Financing III, LLC, Series 2022-1A, Class A, 1.99% 6/25/2026 <sup>3,7</sup>  | 15,481                    | 14,667         |
| Hertz Vehicle Financing III, LLC, Series 2022-4A, Class A, 3.73% 9/25/2026 <sup>3,7</sup>  | 26,860                    | 25,949         |
| Hertz Vehicle Financing III, LLC, Series 2023-1, Class A, 5.49% 6/25/2027 <sup>3,7</sup>   | 11,000                    | 10,880         |
| Hertz Vehicle Financing III, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>3,7</sup>   | 24,031                    | 21,346         |
| Hertz Vehicle Financing III, LLC, Series 2022-5A, Class A, 3.89% 9/25/2028 <sup>3,7</sup>  | 3,000                     | 2,806          |
| Hertz Vehicle Financing III, LLC, Series 2023-4, Class A, 6.15% 3/25/2030 <sup>3,7</sup>   | 4,295                     | 4,348          |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A2, 5.22% 10/21/2025 <sup>3</sup>   | 4,846                     | 4,834          |
| Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 <sup>3</sup>  | 5,561                     | 5,531          |
| Honda Auto Receivables Owner Trust, Series 2023-3, Class A3, 5.41% 2/18/2028 <sup>3</sup>  | 3,626                     | 3,639          |
| ICG US CLO, Ltd., Series 2014-2, Class ARR, (3-month USD CME Term SOFR + 1.292%) 6.685% 1/15/2031 <sup>3,4,7</sup>                     | 438                       | 437            |
| ICG US CLO, Ltd., Series 2014-3A, Class A1RR, (3-month USD CME Term SOFR + 1.292%) 6.67% 4/25/2031 <sup>3,4,7</sup>                    | 629                       | 628            |
| Jamestown CLO, Ltd., Series 2018-11, Class A2,<br>(3-month USD CME Term SOFR + 1.962%) 7.355% 7/14/2031 <sup>3,4,7</sup>               | 2,000                     | 1,974          |
| Juniper Valley Park CLO, Ltd., Series 2023-1, Class A1,<br>(3-month USD CME Term SOFR + 1.85%) 7.266% 7/20/2035 <sup>3,4,7</sup>       | 22,919                    | 22,944         |
| KKR Financial CLO, Ltd., Series 11, Class AR, (3-month USD CME Term SOFR + 1.442%) 6.835% 1/15/2031 <sup>3,4,7</sup>                   | 608                       | 608            |
| KKR Financial CLO, Ltd., Series 28, Class A, (3-month USD CME Term SOFR + 1.416%) 6.811% 3/15/2031 <sup>3,4,7</sup>                    | 1,668                     | 1,667          |
| KKR Financial CLO, Ltd., Series 21, Class A, (3-month USD CME Term SOFR + 1.262%) 6.655% 4/15/2031 <sup>3,4,7</sup>                    | 1,301                     | 1,297          |
| KKR Financial CLO, Ltd., Series 21, Class B, (3-month USD CME Term SOFR + 1.662%) 7.055% 4/15/2031 <sup>3,4,7</sup>                    | 700                       | 687            |
| KKR Financial CLO, Ltd., Series 22-2, Class C, (3-month USD CME Term SOFR + 4.25%) 9.666% 10/20/2031 <sup>3,4,7</sup>                  | 3,000                     | 3,001          |
| KKR Financial CLO, Ltd., Series 16, Class A12R,<br>(3-month USD CME Term SOFR + 1.472%) 6.887% 10/20/2034 <sup>3,4,7</sup>             | 735                       | 731            |
| LAD Auto Receivables Trust, Series 2023-3, Class A2, 6.09% 6/15/2026 <sup>3,7</sup>  | 9,500                     | 9,506          |
| LAD Auto Receivables Trust, Series 2021-1A, Class A, 1.30% 8/17/2026 <sup>3,7</sup>  | 2,227                     | 2,196          |
| LAD Auto Receivables Trust, Series 2023-1, Class A2, 5.68% 10/15/2026 <sup>3,7</sup>   | 12,733                    | 12,706         |
| LAD Auto Receivables Trust, Series 2023-4, Class A2, 6.21% 10/15/2026 <sup>3,7</sup>   | 14,000                    | 14,014         |
| LAD Auto Receivables Trust, Series 2022-1, Class A, 5.21% 6/15/2027 <sup>3,7</sup>   | 5,671                     | 5,640          |
| LAD Auto Receivables Trust, Series 2023-1, Class A3, 5.48% 6/15/2027 <sup>3,7</sup>  | 18,199                    | 18,098         |
| LAD Auto Receivables Trust, Series 2023-2, Class A2, 5.93% 6/15/2027 <sup>3,7</sup>  | 11,820                    | 11,811         |
| LAD Auto Receivables Trust, Series 2022-1, Class B, 5.87% 9/15/2027 <sup>3,7</sup>   | 642                       | 638            |
| LAD Auto Receivables Trust, Series 2023-3, Class A3, 6.12% 9/15/2027 <sup>3,7</sup>  | 25,457                    | 25,543         |
| LAD Auto Receivables Trust, Series 2023-4, Class A3, 6.10% 12/15/2027 <sup>3,7</sup>   | 12,972                    | 13,025         |
| LAD Auto Receivables Trust, Series 2023-1, Class C, 6.18% 12/15/2027 <sup>3,7</sup>  | 339                       | 338            |
| LAD Auto Receivables Trust, Series 2023-2, Class A3, 5.42% 2/15/2028 <sup>3,7</sup>  | 4,505                     | 4,464          |
| LAD Auto Receivables Trust, Series 2023-3, Class A4, 5.95% 3/15/2028 <sup>3,7</sup>  | 12,138                    | 12,193         |
| LAD Auto Receivables Trust, Series 2023-2, Class B, 5.45% 4/15/2028 <sup>3,7</sup>   | 895                       | 886            |
| LAD Auto Receivables Trust, Series 2023-2, Class C, 5.58% 9/15/2028 <sup>3,7</sup>   | 1,980                     | 1,958          |
| LCM, LP, Series 2027, Class A1, (3-month USD CME Term SOFR + 1.342%) 6.735% 7/16/2031 <sup>3,4,7</sup>                                 | 5,676                     | 5,672          |
| Logan CLO II, Ltd., Series 21-2, Class A, (3-month USD CME Term SOFR + 1.412%) 6.827% 1/20/2035 <sup>3,4,7</sup>                       | 1,837                     | 1,834          |
| Madison Park Funding, Ltd., CLO, Series 2015-17A, Class AR2,<br>(3-month USD CME Term SOFR + 1.262%) 6.674% 7/21/2030 <sup>3,4,7</sup> | 15,318                    | 15,293         |

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

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Madison Park Funding, Ltd., CLO, Series 2017-23A, Class AR,<br>(3-month USD CME Term SOFR + 1.232%) 6.619% 7/27/2031 <sup>3,4,7</sup> | USD679                    | \$ 677         |
| Madison Park Funding, Ltd., CLO, Series 2019-34, Class BR,<br>(3-month USD CME Term SOFR + 1.912%) 7.29% 4/25/2032 <sup>3,4,7</sup>   | 1,200                     | 1,193          |
| Madison Park Funding, Ltd., CLO, Series 2021-48A, Class A,<br>(3-month USD CME Term SOFR + 1.412%) 6.808% 4/19/2033 <sup>3,4,7</sup>  | 1,000                     | 1,000          |
| Marathon CLO, Ltd., Series 2017-9A, Class A1AR,<br>(3-month USD CME Term SOFR + 1.412%) 6.805% 4/15/2029 <sup>3,4,7</sup>             | 5,364                     | 5,363          |
| MCF CLO, LLC, Series 2018-1, Class A1, (3-month USD CME Term SOFR + 1.632%) 7.027% 7/18/2030 <sup>3,4,7</sup>                         | 1,518                     | 1,509          |
| Mercedes-Benz Auto Receivables Trust, Series 2023-1, Class A2, 5.09% 1/15/2026 <sup>3</sup>   | 1,351                     | 1,347          |
| MidOcean Credit CLO, Series 2016-6, Class ARR,<br>(3-month USD CME Term SOFR + 1.332%) 6.747% 4/20/2033 <sup>3,4,7</sup>              | 2,000                     | 1,990          |
| MidOcean Credit CLO, Series 2023-12, Class B, (3-month USD CME Term SOFR + 2.55%) 7.945% 4/18/2034 <sup>3,4,7</sup>                   | 500                       | 500            |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A1, 8.25% 1/15/2028 <sup>3,9,10</sup>                                     | 3,635                     | 3,637          |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A2, 8.73% 1/15/2028 <sup>3,9,10</sup>                                     | 385                       | 385            |
| Mission Lane Credit Card Master Trust, Series 2023-A, Class A, 7.23% 7/17/2028 <sup>3,7</sup>   | 23,801                    | 23,713         |
| Monroe Capital MML CLO X LLC, Series 2020-1, Class A1R,<br>(3-month USD CME Term SOFR + 1.87%) 7.237% 5/20/2034 <sup>3,4,7</sup>      | 1,800                     | 1,776          |
| Monroe Capital MML CLO XI, Ltd., Series 2021-2, Class A1,<br>(3-month USD CME Term SOFR + 1.762%) 7.17% 9/14/2033 <sup>3,4,7</sup>    | 4,000                     | 3,936          |
| MP CLO III, Ltd., Series 2013-1, Class AR, (3-month USD CME Term SOFR + 1.512%) 6.927% 10/20/2030 <sup>3,4,7</sup>                    | 358                       | 358            |
| Navient Student Loan Trust, Series 2021-A, Class A, 0.84% 5/15/2069 <sup>3,7</sup>  | 4,169                     | 3,593          |
| Navient Student Loan Trust, Series 2020-D, Class A, 1.69% 5/15/2069 <sup>3,7</sup>  | 1,153                     | 1,038          |
| Navient Student Loan Trust, Series 2021-B, Class A, 0.94% 7/15/2069 <sup>3,7</sup>  | 4,226                     | 3,625          |
| Navient Student Loan Trust, Series 2021-C, Class A, 1.06% 10/15/2069 <sup>3,7</sup>   | 8,690                     | 7,426          |
| Navient Student Loan Trust, Series 2021-EA, Class A, 0.97% 12/16/2069 <sup>3,7</sup>  | 9,121                     | 7,732          |
| Navient Student Loan Trust, Series 2021-FA, Class A, 1.11% 2/18/2070 <sup>3,7</sup>   | 4,916                     | 4,086          |
| Navient Student Loan Trust, Series 2021-G, Class A, 1.58% 4/15/2070 <sup>3,7</sup>  | 14,893                    | 12,683         |
| Nelnet Student Loan Trust, Series 2021-C, Class AFX, 1.32% 4/20/2062 <sup>3,7</sup>   | 13,350                    | 11,849         |
| Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>3,7</sup>  | 10,684                    | 9,491          |
| Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>3,7</sup>   | 21,398                    | 19,164         |
| Neuberger Berman CLO, Ltd., Series 2014-17, Class CR2,<br>(3-month USD CME Term SOFR + 2.262%) 7.674% 4/22/2029 <sup>3,4,7</sup>      | 350                       | 348            |
| Neuberger Berman CLO, Ltd., Series 2017-25, Class AR,<br>(3-month USD CME Term SOFR + 1.192%) 6.587% 10/18/2029 <sup>3,4,7</sup>      | 289                       | 288            |
| Neuberger Berman CLO, Ltd., Series 2018-27A, Class B,<br>(3-month USD CME Term SOFR + 1.662%) 7.055% 1/15/2030 <sup>3,4,7</sup>       | 2,035                     | 2,013          |
| Neuberger Berman CLO, Ltd., Series 2019-31A, Class AR,<br>(3-month USD CME Term SOFR + 1.302%) 6.717% 4/20/2031 <sup>3,4,7</sup>      | 325                       | 325            |
| Neuberger Berman CLO, Ltd., Series 2019-35, Class A1,<br>(3-month USD CME Term SOFR + 1.602%) 6.998% 1/19/2033 <sup>3,4,7</sup>       | 700                       | 700            |
| New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>3,7</sup>                                      | 48,385                    | 41,885         |
| Newark BSL CLO 1, Ltd., Series 2016-1, Class BR,<br>(3-month USD CME Term SOFR + 2.262%) 7.649% 12/21/2029 <sup>3,4,7</sup>           | 1,150                     | 1,141          |
| Newark BSL CLO 2, Ltd., Series 2017-1A, Class A1R,<br>(3-month USD CME Term SOFR + 1.232%) 6.61% 7/25/2030 <sup>3,4,7</sup>           | 4,823                     | 4,810          |
| Northwoods Capital, Ltd., CLO, Series 2018-11B, Class A1,<br>(3-month USD CME Term SOFR + 1.362%) 6.758% 4/19/2031 <sup>3,4,7</sup>   | 243                       | 242            |
| Oak Hill Credit Partners, CLO, Series 2023-15, Class B1,<br>(3-month USD CME Term SOFR + 2.50%) 7.619% 4/20/2035 <sup>3,4,7</sup>     | 3,000                     | 3,005          |
| Oaktree CLO, Ltd., Series 2018-1, Class A2, (3-month USD CME Term SOFR + 2.112%) 7.527% 10/20/2030 <sup>3,4,7</sup>                   | 500                       | 490            |
| Ocean Trails CLO, Series 2020-10, Class AR, (3-month USD CME Term SOFR + 1.22%) 6.875% 10/15/2034 <sup>3,4,7</sup>                    | 2,000                     | 1,985          |
| Ocean Trails CLO, Series 2023-14, Class A1, (3-month USD CME Term SOFR + 2.00%) 7.416% 1/20/2035 <sup>3,4,7</sup>                     | 2,400                     | 2,403          |
| OCP CLO, Ltd., Series 2018-15A, Class A1, (3-month USD CME Term SOFR + 1.362%) 6.777% 7/20/2031 <sup>3,4,7</sup>                      | 2,450                     | 2,450          |
| OCP CLO, Ltd., Series 2020-8RA, Class A1, (3-month USD CME Term SOFR + 1.482%) 6.884% 1/17/2032 <sup>3,4,7</sup>                      | 500                       | 500            |

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

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| OCP CLO, Ltd., Series 2019-16A, Class AR, (3-month USD CME Term SOFR + 1.262%) 6.668% 4/10/2033 <sup>3,4,7</sup>                                | USD3,250                  | \$ 3,240       |
| OCP CLO, Ltd., Series 2023-29, Class C, (3-month USD CME Term SOFR + 3.10%) 8.479% 1/20/2035 <sup>3,4,7</sup>                                   | 1,200                     | 1,203          |
| Octagon Investment Partners 32, Ltd., CLO, Series 2017-1, Class A1R,<br>(3-month USD CME Term SOFR + 1.212%) 6.605% 7/15/2029 <sup>3,4,7</sup>  | 204                       | 204            |
| Octagon Investment Partners XVII, Ltd., CLO, Series 2013-1, Class CR2,<br>(3-month USD CME Term SOFR + 1.962%) 7.34% 1/25/2031 <sup>3,4,7</sup> | 700                       | 680            |
| OnDeck Asset Securitization Trust, LLC, Series 2021-1A, Class A, 1.59% 5/17/2027 <sup>3,7</sup>   | 8,688                     | 8,451          |
| Oportun Funding, LLC, Series 2021-A, Class A, 1.21% 3/8/2028 <sup>3,7</sup>   | 5,080                     | 4,831          |
| Oportun Funding, LLC, Series 2021-B, Class A, 1.47% 5/8/2031 <sup>3,7</sup>   | 8,636                     | 7,932          |
| Owl Rock CLO, Ltd., Series 2022-7, Class A1, (3-month USD CME Term SOFR + 2.10%) 7.516% 7/20/2033 <sup>3,4,7</sup>                              | 4,000                     | 3,972          |
| Palmer Square Loan Funding, CLO, Series 2020-4, Class A1,<br>(3-month USD CME Term SOFR + 1.262%) 6.641% 11/25/2028 <sup>3,4,7</sup>            | 6,783                     | 6,792          |
| Palmer Square Loan Funding, CLO, Series 2021-1, Class A1,<br>(3-month USD CME Term SOFR + 1.162%) 6.577% 4/20/2029 <sup>3,4,7</sup>             | 4,090                     | 4,087          |
| Palmer Square Loan Funding, CLO, Series 2021-4A, Class A1,<br>(3-month USD CME Term SOFR + 1.062%) 6.455% 10/15/2029 <sup>3,4,7</sup>           | 14,260                    | 14,225         |
| Palmer Square Loan Funding, CLO, Series 2021-4A, Class A2,<br>(3-month USD CME Term SOFR + 1.662%) 7.055% 10/15/2029 <sup>3,4,7</sup>           | 4,278                     | 4,241          |
| Palmer Square Loan Funding, CLO, Series 2022-1A, Class A1,<br>(3-month USD CME Term SOFR + 1.05%) 6.444% 4/15/2030 <sup>3,4,7</sup>             | 4,446                     | 4,430          |
| Palmer Square Loan Funding, CLO, Series 2022-3, Class A1A,<br>(3-month USD CME Term SOFR + 1.82%) 7.214% 4/15/2031 <sup>3,4,7</sup>             | 13,671                    | 13,673         |
| Palmer Square Loan Funding, CLO, Series 2022-3, Class B,<br>(3-month USD CME Term SOFR + 3.75%) 9.144% 4/15/2031 <sup>3,4,7</sup>               | 4,000                     | 4,001          |
| Palmer Square Loan Funding, CLO, Series 2018-2, Class A1A,<br>(3-month USD CME Term SOFR + 1.362%) 6.755% 7/16/2031 <sup>3,4,7</sup>            | 7,407                     | 7,407          |
| Palmer Square Loan Funding, CLO, Series 2022-4, Class A1,<br>(3-month USD-CME Term SOFR + 1.75%) 7.148% 7/24/2031 <sup>3,4,7</sup>              | 9,999                     | 10,017         |
| Palmer Square, Ltd., Series 2013-2A, Class A1A3,<br>(3-month USD CME Term SOFR + 1.262%) 6.664% 10/17/2031 <sup>3,4,7</sup>                     | 2,849                     | 2,846          |
| PFS Financing Corp., Series 2021-B, Class A, 0.775% 8/17/2026 <sup>3,7</sup>  | 31,885                    | 30,730         |
| PFS Financing Corp., Series 2022-D, Class A, 4.27% 8/16/2027 <sup>3,7</sup>   | 8,160                     | 7,965          |
| PFS Financing Corp., Series 2023-D, Class A, (30-day Average USD-SOFR + 1.15%) 6.474% 8/16/2027 <sup>3,4,7</sup>                                | 4,490                     | 4,494          |
| PFS Financing Corp., Series 2023-A, Class A, 5.80% 3/15/2028 <sup>3,7</sup>   | 10,653                    | 10,708         |
| PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>3,7</sup>   | 22,925                    | 22,811         |
| PFS Financing Corp., Series 2023-C, Class A, 5.52% 10/16/2028 <sup>3,7</sup>  | 4,277                     | 4,276          |
| Pikes Peak CLO, Series 2023-14, Class A1, (3-month USD CME Term SOFR + 1.95%) 7.366% 4/20/2036 <sup>3,4,7</sup>                                 | 3,000                     | 3,007          |
| PPM CLO, Ltd., Series 2022-6, Class A, (3-month USD CME Term SOFR + 2.45%) 7.866% 1/20/2031 <sup>3,4,7</sup>                                    | 8,711                     | 8,714          |
| PPM CLO, Ltd., Series 2022-6, Class C, (3-month USD CME Term SOFR + 4.50%) 9.916% 1/20/2031 <sup>3,4,7</sup>                                    | 2,500                     | 2,500          |
| Prestige Auto Receivables Trust, Series 2023-1, Class A2, 5.88% 3/16/2026 <sup>3,7</sup>  | 11,936                    | 11,923         |
| Prodigy Finance DAC, Series 2021-1A, Class A, (1-month USD CME Term SOFR + 1.364%) 6.707% 7/25/2051 <sup>3,4,7</sup>                            | 799                       | 792            |
| Progress Residential Trust, Series 2019-SFR4, Class A, 2.687% 10/17/2036 <sup>3,7</sup>   | 469                       | 454            |
| Race Point CLO, Ltd., Series 2015-9A, Class A1A2,<br>(3-month USD CME Term SOFR + 1.202%) 6.595% 10/15/2030 <sup>3,4,7</sup>                    | 20,208                    | 20,167         |
| Rad CLO, Ltd., Series 2019-5, Class AR, (3-month USD CME Term SOFR + 1.382%) 6.78% 7/24/2032 <sup>3,4,7</sup>                                   | 600                       | 599            |
| Reach Financial, LLC, Series 2023-1, Class A, 7.05% 2/18/2031 <sup>3,7</sup>  | 4,228                     | 4,235          |
| Regatta XIV Funding, Ltd., CLO, Series 2018-3A, Class A,<br>(3-month USD CME Term SOFR + 1.452%) 6.83% 10/25/2031 <sup>3,4,7</sup>              | 3,000                     | 2,998          |
| Regatta XIV Funding, Ltd., CLO, Series 2019-1A, Class AR,<br>(3-month USD CME Term SOFR + 1.362%) 6.755% 10/15/2032 <sup>3,4,7</sup>            | 2,500                     | 2,498          |
| Regatta XX Funding, Ltd., CLO, Series 2021-2, Class A,<br>(3-month USD CME Term SOFR + 1.422%) 6.815% 10/15/2034 <sup>3,4,7</sup>               | 2,000                     | 1,987          |
| Regatta XXIII Funding, Ltd., Series 2021-4, Class A1,<br>(3-month USD CME Term SOFR + 1.412%) 6.827% 1/20/2035 <sup>3,4,7</sup>                 | 550                       | 549            |
| Research-Driven Pagaya Motor Asset Trust I, Series 2022-3, Class A, 5.38% 11/25/2030 <sup>3,7</sup>   | 8,204                     | 8,110          |



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

## Asset-backed obligations (continued)

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Rockford Tower CLO, Ltd., Series 2017-3, Class A,<br>(3-month USD CME Term SOFR + 1.452%) 6.867% 10/20/2030 <sup>3,4,7</sup>       | USD1,218                  | \$ 1,218       |
| Rockford Tower CLO, Ltd., Series 2018-1, Class A,<br>(3-month USD CME Term SOFR + 1.362%) 6.729% 5/20/2031 <sup>3,4,7</sup>        | 469                       | 468            |
| RR, Ltd., Series 2022-24, Class A1AR, (3-month USD CME Term SOFR + 1.73%) 7.099% 1/15/2036 <sup>3,4,7</sup>                        | 2,000                     | 2,000          |
| RR, Ltd., CLO, Series 2022-24, Class A1, (3-month USD CME Term SOFR + 2.40%) 7.794% 1/15/2032 <sup>3,4,7</sup>                     | 1,813                     | 1,815          |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class A2, 5.81% 1/15/2026 <sup>3</sup>                                      | 3,349                     | 3,348          |
| Santander Drive Auto Receivables Trust, Series 2023-2, Class A2, 5.87% 3/16/2026 <sup>3</sup>                                      | 3,913                     | 3,912          |
| Santander Drive Auto Receivables Trust, Series 2023-1, Class A2, 5.36% 5/15/2026 <sup>3</sup>                                      | 3,870                     | 3,866          |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class A3, 4.11% 8/17/2026 <sup>3</sup>                                      | 9,317                     | 9,267          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class A2, 6.08% 8/17/2026 <sup>3</sup>                                      | 3,845                     | 3,848          |
| Santander Drive Auto Receivables Trust, Series 2022-6, Class A3, 4.49% 11/16/2026 <sup>3</sup>                                     | 14,052                    | 13,972         |
| Santander Drive Auto Receivables Trust, Series 2022-4, Class A3, 4.14% 2/16/2027 <sup>3</sup>                                      | 7,823                     | 7,759          |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class A2, 6.18% 2/16/2027 <sup>3</sup>                                      | 4,783                     | 4,791          |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class B, 4.43% 3/15/2027 <sup>3</sup>                                       | 3,287                     | 3,235          |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class A3, 5.75% 4/15/2027 <sup>3</sup>                                      | 3,008                     | 3,003          |
| Santander Drive Auto Receivables Trust, Series 2022-6, Class B, 4.72% 6/15/2027 <sup>3</sup>                                       | 5,115                     | 5,031          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class A3, 5.61% 10/15/2027 <sup>3</sup>                                     | 8,383                     | 8,372          |
| Santander Drive Auto Receivables Trust, Series 2022-4, Class B, 4.42% 11/15/2027 <sup>3</sup>                                      | 4,660                     | 4,563          |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class B, 5.95% 1/17/2028 <sup>3</sup>                                       | 1,521                     | 1,518          |
| Santander Drive Auto Receivables Trust, Series 2023-1, Class B, 4.98% 2/15/2028 <sup>3</sup>                                       | 6,392                     | 6,311          |
| Santander Drive Auto Receivables Trust, Series 2023-4, Class A3, 5.73% 4/17/2028 <sup>3</sup>                                      | 1,390                     | 1,394          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class B, 5.61% 7/17/2028 <sup>3</sup>                                       | 1,152                     | 1,147          |
| Santander Drive Auto Receivables Trust, Series 2023-6, Class A3, 5.93% 7/17/2028 <sup>3</sup>                                      | 2,810                     | 2,823          |
| Santander Drive Auto Receivables Trust, Series 2022-5, Class C, 4.74% 10/15/2028 <sup>3</sup>                                      | 10,512                    | 10,258         |
| Santander Drive Auto Receivables Trust, Series 2022-6, Class C, 4.96% 11/15/2028 <sup>3</sup>                                      | 4,994                     | 4,880          |
| Santander Drive Auto Receivables Trust, Series 2023-1, Class C, 5.09% 5/15/2030 <sup>3</sup>                                       | 8,843                     | 8,661          |
| Santander Drive Auto Receivables Trust, Series 2023-3, Class C, 5.77% 11/15/2030 <sup>3</sup>                                      | 902                       | 901            |
| Santander Drive Auto Receivables Trust, Series 2022-7, Class C, 6.69% 3/17/2031 <sup>3</sup>                                       | 961                       | 974            |
| SCF Equipment Leasing, LLC, Series 2023-1, Class A2, 6.56% 1/22/2030 <sup>3,7</sup>  | 9,250                     | 9,282          |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A2A, 5.89% 3/22/2027 <sup>3,7</sup>                                | 14,599                    | 14,601         |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A3, 5.47% 10/20/2028 <sup>3,7</sup>                                | 9,627                     | 9,632          |
| SFS Auto Receivables Securitization Trust, Series 2023-1, Class A4, 5.47% 12/20/2029 <sup>3,7</sup>                                | 798                       | 798            |
| Sixth Street CLO XVI, Ltd., Series 2020-16, Class A1A,<br>(3-month USD CME Term SOFR + 1.582%) 6.997% 10/20/2032 <sup>3,4,7</sup>  | 725                       | 725            |
| SMB Private Education Loan Trust, Series 2022-C, Class A1A, 4.48% 5/16/2050 <sup>3,7</sup>   | 1,728                     | 1,652          |
| SMB Private Education Loan Trust, Series 2023-C, Class A1B,<br>(30-day Average USD-SOFR + 1.55%) 6.87% 11/15/2052 <sup>3,4,7</sup> | 2,181                     | 2,182          |
| SMB Private Education Loan Trust, Series 2021-A, Class APT2, 1.07% 1/15/2053 <sup>3,7</sup>  | 1,751                     | 1,506          |
| SMB Private Education Loan Trust, Series 2021-A, Class A2B, 1.59% 1/15/2053 <sup>3,7</sup>   | 2,391                     | 2,069          |
| Sound Point CLO, Ltd., Series 2015-1RA, Class AR,<br>(3-month USD CME Term SOFR + 1.342%) 6.735% 4/15/2030 <sup>3,4,7</sup>        | 4,385                     | 4,377          |
| Sound Point CLO, Ltd., Series 2017-3A, Class A1R,<br>(3-month USD CME Term SOFR + 1.242%) 6.657% 10/20/2030 <sup>3,4,7</sup>       | 10,420                    | 10,397         |
| Sound Point CLO, Ltd., Series 2013-3R, Class A, (3-month USD CME Term SOFR + 1.412%) 6.807% 4/18/2031 <sup>3,4,7</sup>             | 350                       | 349            |
| Sound Point CLO, Ltd., Series 2013-3R, Class C, (3-month USD CME Term SOFR + 2.512%) 7.907% 4/18/2031 <sup>3,4,7</sup>             | 1,200                     | 1,137          |
| Sound Point CLO, Ltd., Series 2014-1R, Class A, (3-month USD CME Term SOFR + 1.412%) 6.807% 7/18/2031 <sup>3,4,7</sup>             | 7,000                     | 6,984          |
| SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 <sup>3,7</sup>  | 7,653                     | 7,024          |
| Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>3,7</sup>                                       | 2,115                     | 1,941          |
| Stratus Static CLO, Ltd., Series 2021-3, Class A,<br>(3-month USD CME Term SOFR + 1.212%) 6.627% 12/29/2029 <sup>3,4,7</sup>       | 2,310                     | 2,307          |
| Stratus Static CLO, Ltd., Series 2022-1, Class A, (3-month USD CME Term SOFR + 1.75%) 7.166% 7/20/2030 <sup>3,4,7</sup>            | 11,986                    | 11,988         |
| Stratus Static CLO, Ltd., Series 2022-3, Class A, (3-month USD CME Term SOFR + 2.15%) 7.566% 10/20/2031 <sup>3,4,7</sup>           | 8,825                     | 8,828          |
| Stratus Static CLO, Ltd., Series 2022-3, Class C, (3-month USD CME Term SOFR + 4.00%) 9.416% 10/20/2031 <sup>3,4,7</sup>           | 2,000                     | 2,001          |
| SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 <sup>3,7</sup>  | 12,328                    | 11,377         |

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

| Asset-backed obligations (continued)   | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| Sycamore Tree CLO, Ltd., Series 2023-3, Class A1,<br>(3-month USD CME Term SOFR + 2.20%) 7.616% 4/20/2035 <sup>3,4,7</sup>                                 | USD2,000                  | \$ 2,001       |
| Sycamore Tree CLO, Ltd., Series 2023-4, Class C,<br>(3-month USD CME Term SOFR + 3.70%) 9.039% 10/20/2036 <sup>3,4,7</sup>                                 | 1,500                     | 1,502          |
| Symphony Static CLO, Ltd., Series 2021-1, Class A,<br>(3-month USD CME Term SOFR + 1.092%) 6.47% 10/25/2029 <sup>3,4,7</sup>                               | 1,864                     | 1,856          |
| Synchrony Card Issuance Trust, Series 2023-A, Class A, 5.54% 7/15/2029 <sup>3</sup>  | 25,245                    | 25,392         |
| Synchrony Card Issuance Trust, Series 2023-A2, Class A, 5.74% 10/15/2029 <sup>3</sup>  | 28,887                    | 29,257         |
| TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 <sup>3,7</sup>  | 3,849                     | 3,425          |
| TCI-Flatiron CLO, Ltd., Series 2016-1A, Class AR3,<br>(3-month USD CME Term SOFR + 1.10%) 6.503% 1/17/2032 <sup>3,4,7</sup>                                | 780                       | 777            |
| TCW CLO, Ltd., Series 2019-1, Class ASNR, (3-month USD CME Term SOFR + 1.482%) 6.872% 8/16/2034 <sup>3,4,7</sup>   | 3,000                     | 2,980          |
| Teachers Insurance and Annuity Association of AME, CLO, Series 2016-1, Class AR,<br>(3-month USD CME Term SOFR + 1.462%) 6.877% 7/20/2031 <sup>3,4,7</sup> | 1,146                     | 1,145          |
| Telos CLO, Ltd., Series 2013-4, Class AR, (3-month USD CME Term SOFR + 1.502%) 6.904% 1/17/2030 <sup>3,4,7</sup>   | 546                       | 546            |
| Textainer Marine Containers, Ltd., Series 2020-1A, Class A, 2.73% 8/21/2045 <sup>3,7</sup>   | 4,789                     | 4,398          |
| Textainer Marine Containers, Ltd., Series 2020-2A, Class A, 2.10% 9/20/2045 <sup>3,7</sup>   | 3,164                     | 2,812          |
| Textainer Marine Containers, Ltd., Series 2021-1A, Class A, 1.68% 2/20/2046 <sup>3,7</sup>   | 7,977                     | 6,839          |
| Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 <sup>3,7</sup>   | 7,299                     | 6,314          |
| TICP CLO, Ltd., Series 2018-10, Class B, (3-month USD CME Term SOFR + 1.732%) 7.147% 4/20/2031 <sup>3,4,7</sup>  | 700                       | 692            |
| TICP CLO, Ltd., Series 2018-12, Class AR, (3-month USD CME Term SOFR + 1.432%) 6.825% 7/15/2034 <sup>3,4,7</sup>   | 2,000                     | 1,999          |
| TIF Funding II, LLC, Series 2021-1A, Class A, 1.65% 2/20/2046 <sup>3,7</sup>   | 1,778                     | 1,493          |
| Toyota Auto Loan Extended Note Trust, Series 2020-1, Class A, 1.35% 5/25/2033 <sup>3,7</sup>   | 31,492                    | 29,580         |
| Toyota Auto Loan Extended Note Trust, Series 2023-1, Class A, 4.93% 6/25/2036 <sup>3,7</sup>   | 10,000                    | 9,858          |
| Toyota Auto Receivables Owner Trust, Series 2023-A, Class A3, 4.63% 9/15/2027 <sup>3</sup>   | 12,679                    | 12,522         |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A3, 5.16% 4/17/2028 <sup>3</sup>   | 7,517                     | 7,515          |
| Toyota Auto Receivables Owner Trust, Series 2023-C, Class A4, 5.01% 2/15/2029 <sup>3</sup>   | 586                       | 582            |
| Toyota Lease Owner Trust, Series 2023-A, Class A2, 5.30% 8/20/2025 <sup>3,7</sup>  | 15,002                    | 14,963         |
| Trestles CLO, Ltd., Series 2023-6, Class A, (3-month USD CME Term SOFR + 1.70%) 7.079% 1/25/2036 <sup>3,4,7</sup>  | 10,000                    | 10,007         |
| Trinitas CLO, Ltd., Series 2017-7, Class A1R, (3-month USD CME Term SOFR + 1.461%) 6.84% 1/25/2035 <sup>3,4,7</sup>  | 1,000                     | 996            |
| Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 <sup>3,7</sup>   | 14,003                    | 12,162         |
| Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 <sup>3,7</sup>   | 4,698                     | 3,990          |
| TSTAT 2022-1, Ltd., Series 2022-1, Class CR, (3-month USD CME Term SOFR + 2.85%) 8.23% 7/20/2031 <sup>3,4,7</sup>  | 4,500                     | 4,511          |
| Valley Stream Park CLO, Ltd., Series 2022-1, Class AR,<br>(3-month USD CME Term SOFR + 1.63%) 7.046% 10/20/2034 <sup>3,4,7</sup>                           | 10,500                    | 10,504         |
| Venture CDO, Ltd., CLO, Series 2017-29, Class AR,<br>(3-month USD CME Term SOFR + 1.252%) 6.631% 9/7/2030 <sup>3,4,7</sup>                                 | 3,581                     | 3,569          |
| Venture CDO, Ltd., CLO, Series 2018-32, Class A2A,<br>(3-month USD CME Term SOFR + 1.332%) 6.727% 7/18/2031 <sup>3,4,7</sup>                               | 4,193                     | 4,178          |
| Venture XVII CLO, Ltd., Series 2014-17, Class ARR,<br>(3-month USD CME Term SOFR + 1.142%) 6.535% 4/15/2027 <sup>3,4,10</sup>                              | 533                       | 532            |
| Verizon Master Trust, Series 2022-7, Class A1A, 5.23% 11/22/2027 (5.98% on 11/20/2024) <sup>3,8</sup>  | 4,000                     | 3,989          |
| Verizon Master Trust, Series 2023-2, Class A, 4.89% 4/13/2028 <sup>3</sup>   | 22,847                    | 22,656         |
| Verizon Master Trust, Series 2022-6, Class A, 3.67% 1/22/2029 (4.42% on 8/20/2025) <sup>3,8</sup>  | 6,457                     | 6,278          |
| Verizon Master Trust, Series 2023-1, Class A, 4.49% 1/22/2029 (5.24% on 1/20/2026) <sup>3,8</sup>  | 28,312                    | 27,895         |
| Verizon Master Trust, Series 2023-4, Class A1A, 5.16% 6/20/2029 <sup>3</sup>   | 11,800                    | 11,796         |
| Verizon Master Trust, Series 2023-3, Class A, 4.73% 4/21/2031 <sup>3,7</sup>   | 4,172                     | 4,116          |
| Verizon Master Trust, Series 2023-6, Class A, 5.35% 9/22/2031 <sup>3,7</sup>   | 10,000                    | 10,156         |
| Vibrant CLO, Ltd., Series 2017-7, Class A1R, (3-month USD CME Term SOFR + 1.302%) 6.717% 9/15/2030 <sup>3,4,7</sup>  | 588                       | 587            |
| Voya, Ltd., CLO, Series 2015-1, Class A2R, (3-month USD CME Term SOFR + 1.512%) 6.907% 1/18/2029 <sup>3,4,7</sup>  | 475                       | 472            |
| Voya, Ltd., CLO, Series 2019-1A, Class AR, (3-month USD CME Term SOFR + 1.322%) 6.715% 4/15/2031 <sup>3,4,7</sup>  | 344                       | 344            |
| Voya, Ltd., CLO, Series 2018-2, Class C1, (3-month USD CME Term SOFR + 2.112%) 7.505% 7/15/2031 <sup>3,4,7</sup>   | 400                       | 391            |
| Wellfleet CLO, Ltd., Series 2015-1, Class AR4, (3-month USD CME Term SOFR + 1.152%) 6.567% 7/20/2029 <sup>3,4,7</sup>                                      | 76                        | 76             |
| Wellfleet CLO, Ltd., Series 2017-3A, Class A1, (3-month USD CME Term SOFR + 1.412%) 6.814% 1/17/2031 <sup>3,4,7</sup>                                      | 1,764                     | 1,760          |
| Wellfleet CLO, Ltd., Series 2022-1, Class C, (3-month USD CME Term SOFR + 2.85%) 8.253% 4/15/2034 <sup>3,4,7</sup>   | 900                       | 900            |

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

| Asset-backed obligations (continued)  | Principal amount<br>(000) | Value<br>(000)   |
|---|---------------------------|------------------|
| Westlake Automobile Receivables Trust, Series 2022-3, Class A2, 5.24% 7/15/2025 <sup>3,7</sup>                              | USD8,939                  | \$ 8,931         |
| Westlake Automobile Receivables Trust, Series 2022-2A, Class A2A, 3.36% 8/15/2025 <sup>3,7</sup>                            | 3,211                     | 3,204            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class A2A, 5.51% 6/15/2026 <sup>3,7</sup>                             | 9,762                     | 9,747            |
| Westlake Automobile Receivables Trust, Series 2022-3, Class C, 5.49% 7/15/2026 <sup>3,7</sup>                               | 12,560                    | 12,511           |
| Westlake Automobile Receivables Trust, Series 2023-2, Class A2A, 5.87% 7/15/2026 <sup>3,7</sup>                             | 37,515                    | 37,488           |
| Westlake Automobile Receivables Trust, Series 2023-2, Class A3, 5.80% 2/16/2027 <sup>3,7</sup>                              | 5,000                     | 4,993            |
| Westlake Automobile Receivables Trust, Series 2023-3, Class A3, 5.82% 5/17/2027 <sup>3,7</sup>                              | 25,040                    | 25,041           |
| Westlake Automobile Receivables Trust, Series 2023-4, Class A3, 6.24% 7/15/2027 <sup>3,7</sup>                              | 17,755                    | 17,803           |
| Westlake Automobile Receivables Trust, Series 2022-3, Class B, 5.99% 12/15/2027 <sup>3,7</sup>                              | 20,880                    | 20,781           |
| Westlake Automobile Receivables Trust, Series 2022-3, Class C, 6.44% 12/15/2027 <sup>3,7</sup>                              | 1,863                     | 1,860            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class A3, 5.21% 1/18/2028 <sup>3,7</sup>                              | 3,474                     | 3,453            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class B, 5.41% 1/18/2028 <sup>3,7</sup>                               | 1,771                     | 1,755            |
| Westlake Automobile Receivables Trust, Series 2023-1, Class C, 5.74% 8/15/2028 <sup>3,7</sup>                               | 686                       | 676              |
| Wind River CLO, Ltd., Series 2018-1, Class B, (3-month USD CME Term SOFR + 1.912%) 7.305% 7/15/2030 <sup>3,4,7</sup>        | 250                       | 249              |
| Wind River CLO, Ltd., Series 2013-2A, Class AR2,<br>(3-month USD CME Term SOFR + 1.262%) 6.657% 10/18/2030 <sup>3,4,7</sup> | 1,921                     | 1,917            |
| Wind River CLO, Ltd., Series 2023-1, Class C1, (3-month USD CME Term SOFR + 3.50%) 8.878% 4/25/2036 <sup>3,4,7</sup>        | 500                       | 503              |
| World Financial Network Credit Card Master Trust, Series 2023-A, Class A, 5.02% 3/15/2030 <sup>3</sup>                      | 23,493                    | 23,291           |
| World Omni Auto Receivables Trust, Series 2023-C, Class A3, 5.15% 11/15/2028 <sup>3</sup>                                   | 1,237                     | 1,235            |
| World Omni Auto Receivables Trust, Series 2023-C, Class A4, 5.03% 11/15/2029 <sup>3</sup>                                   | 989                       | 983              |
| World Omni Select Auto Trust, Series 2023-A, Class A2A, 5.92% 3/15/2027 <sup>3</sup>  | 16,382                    | 16,363           |
|   |                           | <u>2,667,749</u> |

## Corporate bonds, notes &amp; loans 10.75%

## Financials 7.13%

|  |        |        |
|--|--------|--------|
| AIB Group PLC 7.583% 10/14/2026 (USD-SOFR + 3.456% on 10/14/2025) <sup>7,8</sup>   | 20,000 | 20,464 |
| American Express Co. 4.90% 2/13/2026   | 17,090 | 16,984 |
| American Express Co. 1.65% 11/4/2026   | 2,000  | 1,813  |
| Bank of America Corp. (USD-SOFR + 0.41%) 5.33% 6/14/2024 <sup>4</sup>  | 10,000 | 9,989  |
| Bank of America Corp. 1.843% 2/4/2025 (USD-SOFR + 0.67% on 2/4/2024) <sup>8</sup>  | 6,000  | 5,952  |
| Bank of America Corp. 1.53% 12/6/2025 (USD-SOFR + 0.65% on 12/6/2024) <sup>8</sup>   | 10,000 | 9,532  |
| Bank of America Corp. 5.08% 1/20/2027 (USD-SOFR + 1.29% on 1/20/2026) <sup>8</sup>   | 30,000 | 29,674 |
| Bank of America Corp. 4.376% 4/27/2028 (USD-SOFR + 1.58% on 4/27/2027) <sup>8</sup>  | 15,000 | 14,437 |
| Bank of America Corp. 4.948% 7/22/2028 (USD-SOFR + 2.04% on 7/22/2027) <sup>8</sup>  | 8,000  | 7,852  |
| Bank of America Corp. 6.204% 11/10/2028 (USD-SOFR + 1.99% on 11/10/2027) <sup>8</sup>  | 11,225 | 11,484 |
| 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> | 10,000 | 10,008 |
| Bank of Nova Scotia (The) 1.45% 1/10/2025  | 2,000  | 1,913  |
| Bank of Nova Scotia (The) 4.75% 2/2/2026   | 8,000  | 7,897  |
| Bank of Nova Scotia (The) 1.35% 6/24/2026  | 2,000  | 1,808  |
| BPCE 1.625% 1/14/2025 <sup>7</sup>   | 6,000  | 5,742  |
| BPCE 1.00% 1/20/2026 <sup>7</sup>  | 2,000  | 1,818  |
| BPCE 5.975% 1/18/2027 (USD-SOFR + 2.10% on 1/18/2026) <sup>7,8</sup>   | 10,000 | 9,956  |
| Chubb INA Holdings, Inc. 3.35% 5/3/2026  | 1,275  | 1,230  |
| Citigroup, Inc. 2.014% 1/25/2026 (USD-SOFR + 0.694% on 1/25/2025) <sup>8</sup>   | 2,000  | 1,907  |
| Dexia Credit Local SA 0.50% 7/16/2024 <sup>7</sup>   | 11,000 | 10,667 |
| DNB Bank ASA 5.896% 10/9/2026 (USD-SOFR + 1.95% on 10/9/2025) <sup>7,8</sup>   | 20,000 | 20,005 |
| Fifth Third Bancorp 6.339% 7/27/2029 (USD-SOFR + 2.34% on 7/27/2028) <sup>8</sup>  | 3,860  | 3,899  |
| Goldman Sachs Group, Inc. (USD-SOFR + 0.486%) 5.32% 10/21/2024 <sup>4</sup>  | 12,040 | 12,008 |
| Goldman Sachs Group, Inc. 5.70% 11/1/2024  | 8,000  | 7,997  |
| Goldman Sachs Group, Inc. 1.757% 1/24/2025 (USD-SOFR + 0.73% on 1/24/2024) <sup>8</sup>  | 8,000  | 7,947  |
| Guardian Life Global Funding 0.875% 12/10/2025 <sup>7</sup>  | 8,000  | 7,280  |
| HSBC Holdings PLC 4.292% 9/12/2026 (3-month USD CME Term SOFR + 1.609% on 9/12/2025) <sup>8</sup>  | 20,000 | 19,386 |
| JPMorgan Chase & Co. 0.768% 8/9/2025 (USD-SOFR + 0.49% on 8/9/2024) <sup>8</sup>   | 12,500 | 12,042 |
| JPMorgan Chase & Co. 6.07% 10/22/2027 (USD-SOFR + 1.33% on 10/22/2026) <sup>8</sup>  | 17,830 | 18,127 |

## 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. 2.947% 2/24/2028 (USD-SOFR + 1.17% on 2/24/2027) <sup>8</sup>  | USD 2,000                 | \$ 1,853       |
| JPMorgan Chase & Co. 4.851% 7/25/2028 (USD-SOFR + 1.99% on 7/25/2027) <sup>8</sup>  | 13,000                    | 12,804         |
| JPMorgan Chase & Co. 3.509% 1/23/2029 (3-month USD CME Term SOFR + 1.207% on 1/23/2028) <sup>8</sup>                                | 17,000                    | 15,797         |
| JPMorgan Chase & Co. 5.299% 7/24/2029 (USD-SOFR + 1.45% on 7/24/2028) <sup>8</sup>  | 38,000                    | 37,891         |
| 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> | 15,000                    | 15,043         |
| Met Tower Global Funding 0.70% 4/5/2024 <sup>7</sup>  | 25,000                    | 24,560         |
| Met Tower Global Funding 1.25% 9/14/2026 <sup>7</sup>   | 20,000                    | 17,914         |
| Metropolitan Life Global Funding I 0.40% 1/7/2024 <sup>7</sup>  | 13,575                    | 13,500         |
| Metropolitan Life Global Funding I 3.60% 1/11/2024 <sup>7</sup>   | 7,007                     | 6,990          |
| Metropolitan Life Global Funding I 5.00% 1/6/2026 <sup>7</sup>  | 10,000                    | 9,950          |
| Metropolitan Life Global Funding I 1.875% 1/11/2027 <sup>7</sup>  | 18,000                    | 16,156         |
| Metropolitan Life Global Funding I 4.40% 6/30/2027 <sup>7</sup>   | 5,600                     | 5,397          |
| Morgan Stanley 0.791% 1/22/2025 (USD-SOFR + 0.509% on 1/22/2024) <sup>8</sup>   | 22,500                    | 22,305         |
| Morgan Stanley 1.164% 10/21/2025 (USD-SOFR + 0.56% on 10/21/2024) <sup>8</sup>  | 19,129                    | 18,265         |
| Morgan Stanley 5.05% 1/28/2027 (USD-SOFR + 1.295% on 1/28/2026) <sup>8</sup>  | 6,575                     | 6,515          |
| Morgan Stanley 5.123% 2/1/2029 (USD-SOFR + 1.73% on 2/1/2028) <sup>8</sup>  | 8,350                     | 8,222          |
| Morgan Stanley 5.164% 4/20/2029 (USD-SOFR + 1.59% on 4/20/2028) <sup>8</sup>  | 19,220                    | 18,909         |
| Morgan Stanley Bank, N.A. 5.479% 7/16/2025  | 10,150                    | 10,176         |
| National Australia Bank, Ltd. 1.388% 1/12/2025 <sup>7</sup>   | 17,000                    | 16,299         |
| National Securities Clearing Corp. 0.40% 12/7/2023 <sup>7</sup>   | 40,000                    | 39,982         |
| Natwest Markets PLC 0.80% 8/12/2024 <sup>7</sup>  | 20,000                    | 19,332         |
| New York Life Global Funding 0.90% 10/29/2024 <sup>7</sup>  | 20,000                    | 19,184         |
| New York Life Global Funding 0.95% 6/24/2025 <sup>7</sup>   | 17,280                    | 16,155         |
| New York Life Global Funding 0.85% 1/15/2026 <sup>7</sup>   | 10,000                    | 9,133          |
| Nordea Bank ABP 3.60% 6/6/2025 <sup>7</sup>   | 15,000                    | 14,609         |
| Northwestern Mutual Global Funding 0.60% 3/25/2024 <sup>7</sup>   | 10,000                    | 9,842          |
| Northwestern Mutual Global Funding 0.80% 1/14/2026 <sup>7</sup>   | 16,215                    | 14,798         |
| PNC Financial Services Group, Inc. 5.671% 10/28/2025 (USD-SOFR + 1.09% on 10/28/2024) <sup>8</sup>                                  | 16,175                    | 16,075         |
| PNC Financial Services Group, Inc. 4.758% 1/26/2027 (USD-SOFR + 1.085% on 1/26/2026) <sup>8</sup>                                   | 5,000                     | 4,895          |
| State Street Corp. 4.857% 1/26/2026 (USD-SOFR + 0.604% on 1/26/2025) <sup>8</sup>   | 7,295                     | 7,214          |
| Swedbank AB 0.85% 3/18/2024 <sup>7</sup>  | 20,000                    | 19,717         |
| Swedbank AB 6.136% 9/12/2026 <sup>7</sup>   | 20,000                    | 20,126         |
| Toronto-Dominion Bank (The) 1.15% 6/12/2025   | 7,208                     | 6,759          |
| UBS AG 0.70% 8/9/2024 <sup>7</sup>  | 20,000                    | 19,334         |
| Wells Fargo & Co. 3.908% 4/25/2026 (USD-SOFR + 1.32% on 4/25/2025) <sup>8</sup>   | 8,788                     | 8,556          |
| Wells Fargo & Co. 5.574% 7/25/2029 (USD-SOFR + 1.74% on 7/25/2028) <sup>8</sup>   | 12,000                    | 11,986         |
| Wells Fargo Bank, N.A. 5.45% 8/7/2026   | 8,000                     | 8,048          |
|   |                           | <u>834,109</u> |

## Consumer discretionary 0.95%

|  |        |        |
|--|--------|--------|
| Amazon.com, Inc. 0.45% 5/12/2024   | 9,210  | 9,009  |
| American Honda Finance Corp. 0.55% 7/12/2024   | 9,000  | 8,735  |
| American Honda Finance Corp. 0.75% 8/9/2024  | 16,000 | 15,483 |
| BMW US Capital, LLC 0.80% 4/1/2024 <sup>7</sup>  | 5,752  | 5,661  |
| Daimler Trucks Finance North America, LLC (USD-SOFR + 1.00%) 5.31% 4/5/2024 <sup>4,7</sup> | 20,000 | 20,023 |
| Daimler Trucks Finance North America, LLC 5.20% 1/17/2025 <sup>7</sup>                     | 4,569  | 4,548  |
| Daimler Trucks Finance North America, LLC 5.15% 1/16/2026 <sup>7</sup>                     | 3,343  | 3,322  |
| Daimler Trucks Finance North America, LLC 2.00% 12/14/2026 <sup>7</sup>                    | 8,525  | 7,719  |
| Daimler Trucks Finance North America, LLC 5.40% 9/20/2028 <sup>7</sup>                     | 6,068  | 6,055  |
| Mercedes-Benz Finance North America, LLC 5.375% 11/26/2025 <sup>7</sup>                    | 3,725  | 3,732  |
| Toyota Motor Credit Corp. 0.45% 1/11/2024  | 16,596 | 16,506 |

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

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

## Consumer discretionary (continued)

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Toyota Motor Credit Corp. 0.80% 1/9/2026  | USD8,695                  | \$ 7,970       |
| Toyota Motor Credit Corp. 4.45% 5/18/2026 | 2,500                     | 2,470          |
|   |                           | <u>111,233</u> |

## Consumer staples 0.54%

|  |        |               |
|--|--------|---------------|
| PepsiCo, Inc. 4.55% 2/13/2026                      | 10,000 | 9,962         |
| Philip Morris International, Inc. 2.875% 5/1/2024  | 4,000  | 3,954         |
| Philip Morris International, Inc. 4.875% 2/13/2026 | 8,000  | 7,947         |
| Philip Morris International, Inc. 4.875% 2/15/2028 | 14,000 | 13,855        |
| Philip Morris International, Inc. 5.25% 9/7/2028   | 8,000  | 8,041         |
| Procter & Gamble Co. 0.55% 10/29/2025              | 7,937  | 7,345         |
| Procter & Gamble Co. 4.10% 1/26/2026               | 10,000 | 9,881         |
| Procter & Gamble Co. 1.00% 4/23/2026               | 2,389  | 2,195         |
|  |        | <u>63,180</u> |

## Utilities 0.52%

|   |        |               |
|---|--------|---------------|
| Entergy Louisiana, LLC 0.95% 10/1/2024                | 16,000 | 15,431        |
| Florida Power & Light Co. 4.45% 5/15/2026             | 11,440 | 11,320        |
| NextEra Energy Capital Holdings, Inc. 6.051% 3/1/2025 | 1,625  | 1,632         |
| Southern California Edison Co. 1.10% 4/1/2024         | 6,511  | 6,406         |
| Southern California Edison Co. 0.975% 8/1/2024        | 6,375  | 6,161         |
| Southern California Edison Co. 4.90% 6/1/2026         | 8,000  | 7,940         |
| Southern California Edison Co. 5.30% 3/1/2028         | 12,000 | 12,099        |
|   |        | <u>60,989</u> |

## Health care 0.48%

|  |        |               |
|--|--------|---------------|
| AstraZeneca Finance, LLC 0.70% 5/28/2024                 | 13,000 | 12,701        |
| Bristol-Myers Squibb Co. 2.90% 7/26/2024                 | 9,005  | 8,858         |
| Cigna Group (The) 1.25% 3/15/2026                        | 2,000  | 1,830         |
| Eli Lilly and Co. 5.00% 2/27/2026                        | 16,000 | 16,003        |
| Novartis Capital Corp. 2.00% 2/14/2027                   | 3,656  | 3,366         |
| Pfizer Investment Enterprises Pte., Ltd. 4.45% 5/19/2028 | 8,000  | 7,857         |
| Pfizer Investment Enterprises Pte., Ltd. 4.65% 5/19/2030 | 5,000  | 4,907         |
|  |        | <u>55,522</u> |

## Materials 0.39%

|   |        |               |
|---|--------|---------------|
| Air Products and Chemicals, Inc. 1.50% 10/15/2025 | 3,405  | 3,191         |
| BHP Billiton Finance (USA), Ltd. 4.875% 2/27/2026 | 17,000 | 16,922        |
| BHP Billiton Finance (USA), Ltd. 5.25% 9/8/2026   | 6,000  | 6,038         |
| BHP Billiton Finance (USA), Ltd. 4.75% 2/28/2028  | 9,000  | 8,918         |
| EIDP, Inc. 4.50% 5/15/2026                        | 10,834 | 10,652        |
|   |        | <u>45,721</u> |

## Information technology 0.31%

|                                 |        |               |
|---------------------------------|--------|---------------|
| Apple, Inc. 1.125% 5/11/2025    | 4,352  | 4,122         |
| Apple, Inc. 0.70% 2/8/2026      | 12,135 | 11,132        |
| Microsoft Corp. 2.875% 2/6/2024 | 20,974 | 20,879        |
|                                 |        | <u>36,133</u> |

## Real estate 0.18%

|   |        |               |
|---|--------|---------------|
| Prologis, LP 4.875% 6/15/2028   | 7,542  | 7,475         |
| Public Storage Operating Co. (USD-SOFR + 0.47%) 5.791% 4/23/2024 <sup>4</sup> | 13,770 | 13,765        |
|   |        | <u>21,240</u> |

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

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

## Industrials 0.13%

|   | Principal amount<br>(000) | Value<br>(000) |
|---|---------------------------|----------------|
| Siemens Financieringsmaatschappij NV 0.65% 3/11/2024 <sup>7</sup> | USD15,000                 | \$ 14,800      |

## Energy 0.07%

|  |       |       |
|--|-------|-------|
| Exxon Mobil Corp. 2.019% 8/16/2024                   | 5,125 | 5,008 |
| Saudi Arabian Oil Co. 1.625% 11/24/2025 <sup>7</sup> | 2,690 | 2,503 |
|  |       | 7,511 |

## Communication services 0.05%

|  |       |       |
|--|-------|-------|
| SBA Tower Trust 1.631% 11/15/2026 <sup>7</sup> | 6,741 | 5,936 |
|--|-------|-------|

## Total corporate bonds, notes &amp; loans

1,256,374

## Bonds &amp; notes of governments &amp; government agencies outside the U.S. 3.05%

|   |        |         |
|---|--------|---------|
| Asian Development Bank 4.125% 9/27/2024                                   | 23,281 | 23,062  |
| Asian Development Bank 0.625% 10/8/2024                                   | 8,547  | 8,221   |
| Asian Development Bank 2.875% 5/6/2025                                    | 10,981 | 10,661  |
| Asian Development Bank 1.00% 4/14/2026                                    | 19,197 | 17,641  |
| Asian Development Bank 3.875% 9/28/2032                                   | 2,327  | 2,217   |
| Caisse d'Amortissement de la Dette Sociale 1.125% 11/29/2024 <sup>7</sup> | 40,000 | 38,379  |
| Caisse d'Amortissement de la Dette Sociale 4.00% 1/25/2026 <sup>7</sup>   | 9,184  | 9,036   |
| CPPIB Capital, Inc. 0.875% 9/9/2026 <sup>7</sup>                          | 10,154 | 9,155   |
| CPPIB Capital, Inc. 4.25% 7/20/2028 <sup>7</sup>                          | 4,787  | 4,713   |
| Development Bank of Japan, Inc. 1.75% 2/18/2025 <sup>7</sup>              | 14,294 | 13,707  |
| Development Bank of Japan, Inc. 1.25% 10/20/2026 <sup>7</sup>             | 15,276 | 13,820  |
| European Bank for Reconstruction & Development 0.50% 5/19/2025            | 4,750  | 4,448   |
| European Investment Bank 2.25% 6/24/2024                                  | 5,000  | 4,914   |
| Inter-American Development Bank 0.50% 9/23/2024                           | 8,000  | 7,697   |
| Inter-American Development Bank 0.625% 7/15/2025                          | 5,500  | 5,135   |
| Inter-American Development Bank 4.50% 5/15/2026                           | 11,056 | 11,019  |
| International Bank for Reconstruction and Development 1.625% 1/15/2025    | 2      | 2       |
| International Bank for Reconstruction and Development 0.75% 3/11/2025     | 12,933 | 12,252  |
| Japan Bank for International Cooperation 1.75% 10/17/2024                 | 3,594  | 3,481   |
| Japan Bank for International Cooperation 2.875% 4/14/2025                 | 19,050 | 18,453  |
| Japan Bank for International Cooperation 4.25% 1/26/2026                  | 19,250 | 18,967  |
| KfW 1.375% 8/5/2024   | 6,000  | 5,844   |
| KfW 5.125% 9/29/2025  | 39,416 | 39,604  |
| Kommunalbanken 0.50% 10/21/2024 <sup>7</sup>                              | 3,978  | 3,813   |
| Kommunalbanken 0.375% 9/11/2025 <sup>7</sup>                              | 13,000 | 11,996  |
| Kommuninvest i Sverige Aktiebolag 3.25% 1/16/2024 <sup>7</sup>            | 6,000  | 5,983   |
| Kommuninvest i Sverige Aktiebolag 2.875% 7/3/2024 <sup>7</sup>            | 3,933  | 3,873   |
| Ontario Teachers' Finance Trust 0.875% 9/21/2026 <sup>7</sup>             | 6,173  | 5,555   |
| Ontario Teachers' Finance Trust 3.00% 4/13/2027 <sup>7</sup>              | 8,000  | 7,571   |
| Saskatchewan (Province of) 3.25% 6/8/2027                                 | 3,364  | 3,210   |
| Swedish Export Credit Corp. 3.625% 9/3/2024                               | 20,783 | 20,490  |
| Swedish Export Credit Corp. 4.375% 2/13/2026                              | 11,784 | 11,660  |
|   |        | 356,579 |

## Municipals 0.25%

## California 0.06%

|  |       |       |
|--|-------|-------|
| Regents of the University of California, General Rev. Bonds, Series 2020-BG,<br>0.883% 5/15/2025 | 7,500 | 7,050 |
|--|-------|-------|

Bonds, notes & other debt instruments (continued)

**Municipals (continued)**

|  | Principal amount<br>(000) | Value<br>(000) |
|--|---------------------------|----------------|
| <b>Florida 0.11%</b>   |                           |                |
| Board of Administration Fin. Corp., Rev. Bonds, Series 2020-A, 1.258% 7/1/2025 | USD13,725                 | \$ 12,900      |

**New York 0.08%**

|  |       |       |
|--|-------|-------|
| Dormitory Auth., Taxable State Personal Income Tax Rev. Bonds (General Purpose), Series 2021-C,<br>0.492% 3/15/2024 (escrowed to maturity) | 9,985 | 9,850 |
|--|-------|-------|

**Total municipals**

29,800

**Federal agency bonds & notes 0.10%**

|   |       |       |
|---|-------|-------|
| Fannie Mae 0.375% 8/25/2025                 | 8,065 | 7,476 |
| Federal Farm Credit Banks 1.125% 1/6/2025   | 2,726 | 2,612 |
| Tennessee Valley Authority 3.875% 3/15/2028 | 2,274 | 2,218 |

12,306

**Total bonds, notes & other debt instruments** (cost: \$11,248,079,000)

11,089,341

Short-term securities 12.48%

**Money market investments 12.48%**

|  | Shares     |           |
|--|------------|-----------|
| Capital Group Central Cash Fund 5.46% <sup>11,12</sup> | 14,585,604 | 1,458,561 |

**Total short-term securities** (cost: \$1,458,476,000)

1,458,561

Options purchased (equity style) 0.00%

|                                   |    |
|-----------------------------------|----|
| Options purchased (equity style)* | 89 |
|-----------------------------------|----|

**Total options purchased (equity style)** (cost: \$189,000)

89

**Total investment securities 107.32%** (cost: \$12,706,744,000)

12,547,991

Total options written (0.01)%<sup>†</sup>

(710)

Other assets less liabilities (7.31)%

(855,131)

**Net assets 100.00%**

\$11,692,150

\*Options purchased (equity style)

**Options on futures**

| Description                 | Number of<br>contracts | Notional<br>amount<br>(000) | Exercise<br>price | Expiration<br>date | Value at<br>11/30/2023<br>(000) |
|-----------------------------|------------------------|-----------------------------|-------------------|--------------------|---------------------------------|
| <b>Put</b>                  |                        |                             |                   |                    |                                 |
| 3 Month SOFR Futures Option | 1,200                  | USD120                      | USD94.31          | 3/15/2024          | \$38                            |
| 3 Month SOFR Futures Option | 1,636                  | 164                         | 94.38             | 3/15/2024          | 51                              |
|                             |                        |                             |                   |                    | <u>\$89</u>                     |

## †Options written (equity style)

## Options on futures

| Description                              | Number of contracts | Notional amount (000) | Exercise price | Expiration date | Value at 11/30/2023 (000) |
|--|---------------------|-----------------------|----------------|-----------------|---------------------------|
| <b>Put</b>                               |                     |                       |                |                 |                           |
| 3 Month SOFR Futures Option              | 1,200               | USD(120)              | USD94.06       | 3/15/2024       | \$ (30)                   |
| 3 Month SOFR Futures Option              | 1,636               | (164)                 | 94.13          | 3/15/2024       | (41)                      |
| 5 Year U.S. Treasury Note Futures Option | 311                 | (31)                  | 106.50         | 2/23/2024       | (265)                     |
|  |                     |                       |                |                 | <u>\$(336)</u>            |
| <b>Call</b>                              |                     |                       |                |                 |                           |
| 5 Year U.S. Treasury Note Futures Option | 311                 | USD(31)               | USD106.50      | 2/23/2024       | (374)                     |
|  |                     |                       |                |                 | <u>\$(710)</u>            |

## Futures contracts

| Contracts                                | Type  | Number of contracts | Expiration date | Notional amount (000) | Value and unrealized appreciation (depreciation) at 11/30/2023 (000) |
|--|-------|---------------------|-----------------|-----------------------|--|
| 30 Day Federal Funds Futures             | Long  | 67                  | 12/1/2023       | USD26,431             | \$ 5   |
| 30 Day Federal Funds Futures             | Short | 67                  | 5/1/2024        | (26,462)              | (42)   |
| 2 Year U.S. Treasury Note Futures        | Long  | 24,079              | 4/3/2024        | 4,923,215             | 14,004   |
| 5 Year U.S. Treasury Note Futures        | Long  | 3,794               | 4/3/2024        | 405,395               | 2,140  |
| 10 Year U.S. Treasury Note Futures       | Short | 2,865               | 3/28/2024       | (314,568)             | (1,513)  |
| 10 Year Ultra U.S. Treasury Note Futures | Short | 7,688               | 3/28/2024       | (872,708)             | (6,105)  |
| 20 Year U.S. Treasury Bond Futures       | Long  | 19                  | 3/28/2024       | 2,212                 | 19   |
| 30 Year Ultra U.S. Treasury Bond Futures | Short | 593                 | 3/28/2024       | (72,939)              | (866)  |
|  |       |                     |                 |                       | <u>\$ 7,642</u>  |

## Swap contracts

## Interest rate swaps

## Centrally cleared interest rate swaps

| Receive  |                   | Pay      |                   | Expiration date | Notional amount (000) | Value at 11/30/2023 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 11/30/2023 (000) |
|----------|-------------------|----------|-------------------|-----------------|-----------------------|---------------------------|---------------------------------------|--|
| Rate     | Payment frequency | Rate     | Payment frequency |                 |                       |                           |                                       |  |
| 4.75908% | Annual            | SOFR     | Annual            | 11/9/2025       | USD671,200            | \$ 2,252                  | \$—                                   | \$ 2,252   |
| 4.7575%  | Annual            | SOFR     | Annual            | 11/9/2025       | 604,100               | 2,010                     | —                                     | 2,010  |
| 4.74674% | Annual            | SOFR     | Annual            | 11/9/2025       | 424,700               | 1,329                     | —                                     | 1,329  |
| 4.28%    | Annual            | SOFR     | Annual            | 2/29/2028       | 14,190                | 118                       | —                                     | 118  |
| 4.269%   | Annual            | SOFR     | Annual            | 2/29/2028       | 14,100                | 111                       | —                                     | 111  |
| SOFR     | Annual            | 3.2025%  | Annual            | 1/19/2033       | 23,000                | 1,353                     | —                                     | 1,353  |
| SOFR     | Annual            | 3.104%   | Annual            | 1/20/2033       | 23,145                | 1,535                     | —                                     | 1,535  |
| SOFR     | Annual            | 3.16653% | Annual            | 1/24/2033       | 23,758                | 1,465                     | —                                     | 1,465  |
| SOFR     | Annual            | 3.18606% | Annual            | 1/24/2033       | 21,967                | 1,321                     | —                                     | 1,321  |
| SOFR     | Annual            | 4.15%    | Annual            | 5/15/2033       | 7,060                 | (96)                      | —                                     | (96)   |
| SOFR     | Annual            | 4.1615%  | Annual            | 5/15/2033       | 7,100                 | (103)                     | —                                     | (103)  |
| 4.0135%  | Annual            | SOFR     | Annual            | 8/21/2033       | 6,640                 | 16                        | —                                     | 16   |



Swap contracts (continued)

Interest rate swaps (continued)

Centrally cleared interest rate swaps (continued)

| Rate | Receive           | Pay      |                   | Expiration date | Notional amount (000) | Value at 11/30/2023 (000) | Upfront premium paid (received) (000) | Unrealized appreciation (depreciation) at 11/30/2023 (000) |
|------|-------------------|----------|-------------------|-----------------|-----------------------|---------------------------|---------------------------------------|--|
|      | Payment frequency | Rate     | Payment frequency |                 |                       |                           |                                       |  |
| SOFR | Annual            | 4.18799% | Annual            | 11/9/2033       | USD99,300             | \$(1,654)                 | \$–                                   | \$(1,654)  |
| SOFR | Annual            | 4.205%   | Annual            | 11/9/2033       | 141,900               | (2,559)                   | –                                     | (2,559)  |
| SOFR | Annual            | 4.19658% | Annual            | 11/9/2033       | 158,800               | (2,755)                   | –                                     | (2,755)  |
|      |                   |          |                   |                 |                       | <u>\$ 4,343</u>           | <u>\$–</u>                            | <u>\$ 4,343</u>  |

Investments in affiliates<sup>12</sup>

|   | Value at 9/1/2023 (000) | Additions (000) | Reductions (000) | Net realized gain (loss) (000) | Net unrealized appreciation (depreciation) (000) | Value at 11/30/2023 (000) | Dividend or interest income (000) |
|---|-------------------------|-----------------|------------------|--------------------------------|--|---------------------------|-----------------------------------|
| <b>Short-term securities 12.48%</b>                 |                         |                 |                  |                                |  |                           |                                   |
| <b>Money market investments 12.48%</b>              |                         |                 |                  |                                |  |                           |                                   |
| Capital Group Central Cash Fund 5.46% <sup>11</sup> | \$1,727,794             | \$805,622       | \$1,074,857      | \$(9)                          | \$11   | \$1,458,561               | \$22,364                          |

Restricted securities<sup>10</sup>

|  | Acquisition date(s) | Cost (000)     | Value (000)    | Percent of net assets |
|--|---------------------|----------------|----------------|-----------------------|
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A1, 8.25%<br>1/15/2028 <sup>3,9</sup>                          | 12/6/2022           | \$3,635        | \$3,637        | .03%                  |
| Mission Lane Credit Card Master Trust, Series 2022-B, Class A2, 8.73%<br>1/15/2028 <sup>3,9</sup>                          | 12/6/2022           | 385            | 385            | .00 <sup>13</sup>     |
| Venture XVII CLO, Ltd., Series 2014-17, Class ARR,<br>(3-month USD CME Term SOFR + 1.142%) 6.535% 4/15/2027 <sup>3,4</sup> | 10/4/2022           | 528            | 532            | .01                   |
| <b>Total</b>   |                     | <u>\$4,548</u> | <u>\$4,554</u> | <u>.04%</u>           |

<sup>1</sup>All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$46,911,000, which represented .40% of the net assets of the fund.

<sup>2</sup>Index-linked bond whose principal amount moves with a government price index.

<sup>3</sup>Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.

<sup>4</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>5</sup>Purchased on a TBA basis.

<sup>6</sup>Amount less than one thousand.

<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 \$3,547,018,000, which represented 30.34% of the net assets of the fund.

<sup>8</sup>Step bond; coupon rate may change at a later date.

<sup>9</sup>Value determined using significant unobservable inputs.

<sup>10</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 \$4,554,000, which represented .04% of the net assets of the fund.

<sup>11</sup>Rate represents the seven-day yield at 11/30/2023.

<sup>12</sup>Part of the same "group of investment companies" as the fund as defined under the Investment Company Act of 1940, as amended.

<sup>13</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.

**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.

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  |

The Capital Group Central Cash Fund (“CCF”), a fund within the Capital Group Central Fund Series (“Central Funds”), is valued based upon a floating net asset value, which fluctuates with changes in the value of CCF’s portfolio securities. The underlying securities are valued based on the policies and procedures in CCF’s statement of additional information. Exchange-traded options and futures are generally valued at the official closing price for options and official settlement price for futures of the exchange or market on which such instruments are traded, as of the close of business on the day such instruments are being valued. The average month-end notional amount of options on futures while held was \$404,000. The average month-end notional amount of futures contracts while held was \$6,964,673,000. 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 while held were \$871,607,000.

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, contractual or legal 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 following tables present the fund’s valuation levels as of November 30, 2023 (dollars in thousands):

|  | Investment securities |                     |                | Total               |
|--|-----------------------|---------------------|----------------|---------------------|
|  | Level 1               | Level 2             | Level 3        |                     |
| <b>Assets:</b>   |                       |                     |                |                     |
| Bonds, notes & other debt instruments:                                 |                       |                     |                |                     |
| U.S. Treasury bonds & notes  | \$ –                  | \$ 3,927,160        | \$ –           | \$ 3,927,160        |
| Mortgage-backed obligations  | –                     | 2,839,373           | –              | 2,839,373           |
| Asset-backed obligations   | –                     | 2,663,727           | 4,022          | 2,667,749           |
| Corporate bonds, notes & loans   | –                     | 1,256,374           | –              | 1,256,374           |
| Bonds & notes of governments & government agencies<br>outside the U.S. | –                     | 356,579             | –              | 356,579             |
| Municipals   | –                     | 29,800              | –              | 29,800              |
| Federal agency bonds & notes   | –                     | 12,306              | –              | 12,306              |
| Short-term securities  | 1,458,561             | –                   | –              | 1,458,561           |
| Options purchased on futures (equity style)                            | 89                    | –                   | –              | 89                  |
| <b>Total</b>   | <u>\$1,458,650</u>    | <u>\$11,085,319</u> | <u>\$4,022</u> | <u>\$12,547,991</u> |

|  | Other investments* |                 |            | Total           |
|--|--------------------|-----------------|------------|-----------------|
|  | Level 1            | Level 2         | Level 3    |                 |
| <b>Assets:</b>   |                    |                 |            |                 |
| Unrealized appreciation on options written on futures            | \$ 19              | \$ –            | \$–        | \$ 19           |
| Unrealized appreciation on futures contracts                     | 16,168             | –               | –          | 16,168          |
| Unrealized appreciation on centrally cleared interest rate swaps | –                  | 11,510          | –          | 11,510          |
| <b>Liabilities:</b>  |                    |                 |            |                 |
| Unrealized depreciation on options written on futures            | (22)               | –               | –          | (22)            |
| Unrealized depreciation on futures contracts                     | (8,526)            | –               | –          | (8,526)         |
| Unrealized depreciation on centrally cleared interest rate swaps | –                  | (7,167)         | –          | (7,167)         |
| <b>Total</b>   | <u>\$ 7,639</u>    | <u>\$ 4,343</u> | <u>\$–</u> | <u>\$11,982</u> |

\*Options written, futures contracts and interest rate swaps are not included in the fund’s investment portfolio.

**Key to abbreviation(s)**

Assn. = Association

Auth. = Authority

CLO = Collateralized Loan Obligations

CME = CME Group

CMO = Collateralized Mortgage Obligations

DAC = Designated Activity Company

Fin. = Finance

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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