

Schedule of Investments (unaudited)

As of August 31, 2023

The fund files its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its reports on Form N-PORT. The fund's Form N-PORT reports are available on the SEC's website at www.sec.gov.

| | Shares | Market Value (\$000) |
|--------------------------------------|------------|----------------------|
| Common Stocks (65.6%) | | |
| Communication Services (6.3%) | | |
| * Alphabet Inc. Class A | 29,762,317 | 4,052,735 |
| * Meta Platforms Inc. Class A | 6,558,476 | 1,940,587 |
| Electronic Arts Inc. | 5,075,318 | 608,937 |
| | | 6,602,259 |
| Consumer Discretionary (8.1%) | | |
| * Amazon.com Inc. | 23,947,440 | 3,304,986 |
| McDonald's Corp. | 3,877,061 | 1,090,036 |
| Home Depot Inc. | 2,893,602 | 955,757 |
| Starbucks Corp. | 8,557,558 | 833,848 |
| TJX Cos. Inc. | 8,731,223 | 807,463 |
| Lennar Corp. Class A | 3,508,296 | 417,803 |
| * Airbnb Inc. Class A | 3,067,160 | 403,485 |
| DR Horton Inc. | 2,757,635 | 328,214 |
| * Coupang Inc. Class A | 16,952,718 | 321,763 |
| | | 8,463,355 |
| Consumer Staples (4.1%) | | |
| Procter & Gamble Co. | 8,881,380 | 1,370,752 |
| Sysco Corp. | 13,973,406 | 973,248 |
| Unilever plc | 13,098,368 | 668,924 |
| Pernod Ricard SA | 3,376,505 | 662,651 |
| Coca-Cola Co. | 9,361,932 | 560,125 |
| | | 4,235,700 |
| Energy (4.1%) | | |
| Shell plc | 45,299,149 | 1,403,123 |
| ConocoPhillips | 8,730,511 | 1,039,193 |
| Cenovus Energy Inc. | 20,698,099 | 412,513 |
| Pioneer Natural Resources Co. | 1,222,104 | 290,775 |
| Diamondback Energy Inc. | 1,902,075 | 288,697 |
| EQT Corp. | 4,849,314 | 209,588 |
| EOG Resources Inc. | 1,590,898 | 204,621 |
| Coterra Energy Inc. | 7,105,791 | 200,312 |
| Chesapeake Energy Corp. | 1,923,616 | 169,682 |
| Phillips 66 | 941,335 | 107,463 |
| | | 4,325,967 |
| Financials (7.8%) | | |
| Progressive Corp. | 12,254,923 | 1,635,665 |
| JPMorgan Chase & Co. | 7,131,871 | 1,043,607 |
| S&P Global Inc. | 2,431,692 | 950,451 |
| Morgan Stanley | 10,790,122 | 918,779 |
| Global Payments Inc. | 5,656,002 | 716,559 |

| | Shares | Market Value (\$'000) |
|---|-------------|-----------------------|
| BlackRock Inc. | 989,401 | 693,115 |
| Mastercard Inc. Class A | 1,247,781 | 514,884 |
| Visa Inc. Class A | 2,004,014 | 492,346 |
| Intercontinental Exchange Inc. | 3,015,802 | 355,834 |
| American Express Co. | 1,971,157 | 311,423 |
| Goldman Sachs Group Inc. | 673,376 | 220,672 |
| Everest Group Ltd. | 594,117 | 214,286 |
| Charles Schwab Corp. | 1,660,009 | 98,190 |
| | | 8,165,811 |
| Health Care (11.0%) | | |
| UnitedHealth Group Inc. | 3,224,070 | 1,536,527 |
| Danaher Corp. | 4,456,256 | 1,180,908 |
| AstraZeneca plc ADR | 17,071,080 | 1,157,761 |
| Humana Inc. | 2,484,708 | 1,147,016 |
| HCA Healthcare Inc. | 4,002,638 | 1,109,931 |
| Novartis AG (Registered) | 9,199,605 | 925,864 |
| Becton Dickinson & Co. | 3,286,385 | 918,380 |
| Merck & Co. Inc. | 8,411,659 | 916,703 |
| Pfizer Inc. | 25,449,321 | 900,397 |
| Elevance Health Inc. | 1,551,784 | 685,904 |
| Zoetis Inc. Class A | 2,277,974 | 433,977 |
| Daiichi Sankyo Co. Ltd. | 12,146,285 | 357,752 |
| * Vertex Pharmaceuticals Inc. | 696,230 | 242,525 |
| | | 11,513,645 |
| Industrials (6.3%) | | |
| RTX Corp. | 10,933,442 | 940,713 |
| Honeywell International Inc. | 4,981,889 | 936,296 |
| Fortive Corp. | 10,636,541 | 838,691 |
| Illinois Tool Works Inc. | 3,140,821 | 776,882 |
| Deere & Co. | 1,813,650 | 745,301 |
| Parker-Hannifin Corp. | 1,736,763 | 724,057 |
| Johnson Controls International plc | 12,213,329 | 721,319 |
| * Uber Technologies Inc. | 11,173,488 | 527,724 |
| Northrop Grumman Corp. | 991,206 | 429,282 |
| | | 6,640,265 |
| Information Technology (13.5%) | | |
| Microsoft Corp. | 17,383,662 | 5,697,669 |
| Apple Inc. | 16,682,145 | 3,134,075 |
| Texas Instruments Inc. | 8,214,956 | 1,380,605 |
| Intel Corp. | 23,336,139 | 820,032 |
| Taiwan Semiconductor Manufacturing Co. Ltd. ADR | 7,900,113 | 739,214 |
| * Salesforce Inc. | 3,277,747 | 725,890 |
| Accenture plc Class A | 1,960,718 | 634,822 |
| KLA Corp. | 731,382 | 367,059 |
| * Advanced Micro Devices Inc. | 3,297,241 | 348,584 |
| Analog Devices Inc. | 1,214,658 | 220,800 |
| Broadcom Inc. | 77,313 | 71,351 |
| | | 14,140,101 |
| Materials (1.2%) | | |
| Glencore plc | 168,182,745 | 895,606 |
| Anglo American plc | 15,096,917 | 401,453 |
| | | 1,297,059 |
| Real Estate (1.0%) | | |
| Welltower Inc. | 8,697,320 | 720,834 |
| VICI Properties Inc. Class A | 8,830,111 | 272,320 |
| | | 993,154 |

| | Shares | Market Value (\$'000) |
|--|------------|-----------------------|
| Utilities (2.2%) | | |
| Exelon Corp. | 25,205,039 | 1,011,226 |
| Duke Energy Corp. | 10,870,572 | 965,307 |
| American Electric Power Co. Inc. | 3,972,858 | 311,472 |
| | | 2,288,005 |
| Total Common Stocks (Cost \$44,211,096) | | 68,665,321 |

| | Coupon | Maturity Date | Face Amount (\$'000) | |
|--|--------|---------------|----------------------|---------|
| U.S. Government and Agency Obligations (8.6%) | | | | |
| U.S. Government Securities (7.7%) | | | | |
| United States Treasury Note/Bond | 0.625% | 10/15/24 | 25,000 | 23,730 |
| United States Treasury Note/Bond | 4.500% | 11/30/24 | 195,000 | 193,172 |
| United States Treasury Note/Bond | 4.250% | 12/31/24 | 360,000 | 355,556 |
| United States Treasury Note/Bond | 1.125% | 1/15/25 | 155,000 | 146,741 |
| United States Treasury Note/Bond | 4.125% | 1/31/25 | 80,000 | 78,863 |
| United States Treasury Note/Bond | 2.000% | 2/15/25 | 190,065 | 181,750 |
| United States Treasury Note/Bond | 1.125% | 2/28/25 | 198,905 | 187,561 |
| United States Treasury Note/Bond | 4.625% | 2/28/25 | 27,000 | 26,810 |
| United States Treasury Note/Bond | 1.750% | 3/15/25 | 253,740 | 241,291 |
| United States Treasury Note/Bond | 3.875% | 3/31/25 | 175,000 | 171,828 |
| United States Treasury Note/Bond | 2.625% | 4/15/25 | 266,680 | 256,680 |
| United States Treasury Note/Bond | 0.250% | 5/31/25 | 511,720 | 471,502 |
| United States Treasury Note/Bond | 4.250% | 5/31/25 | 145,000 | 143,233 |
| United States Treasury Note/Bond | 4.625% | 6/30/25 | 165,000 | 164,098 |
| United States Treasury Note/Bond | 0.250% | 7/31/25 | 145,975 | 133,681 |
| United States Treasury Note/Bond | 4.750% | 7/31/25 | 140,000 | 139,628 |
| United States Treasury Note/Bond | 2.000% | 8/15/25 | 61,860 | 58,554 |
| United States Treasury Note/Bond | 3.125% | 8/15/25 | 366,910 | 354,928 |
| United States Treasury Note/Bond | 0.250% | 8/31/25 | 125,010 | 114,111 |
| United States Treasury Note/Bond | 3.500% | 9/15/25 | 5,480 | 5,337 |
| United States Treasury Note/Bond | 0.375% | 11/30/25 | 78,000 | 70,785 |
| United States Treasury Note/Bond | 4.000% | 12/15/25 | 65,000 | 63,944 |
| United States Treasury Note/Bond | 0.375% | 1/31/26 | 626,325 | 565,161 |
| United States Treasury Note/Bond | 4.000% | 2/15/26 | 120,000 | 118,088 |
| United States Treasury Note/Bond | 1.625% | 5/15/26 | 31,710 | 29,322 |
| United States Treasury Note/Bond | 4.500% | 7/15/26 | 2,120 | 2,116 |
| United States Treasury Note/Bond | 0.750% | 8/31/26 | 155,860 | 139,543 |
| United States Treasury Note/Bond | 0.875% | 9/30/26 | 122,575 | 109,973 |
| United States Treasury Note/Bond | 2.000% | 11/15/26 | 17,430 | 16,139 |
| United States Treasury Note/Bond | 2.500% | 3/31/27 | 231,318 | 216,716 |
| United States Treasury Note/Bond | 2.750% | 4/30/27 | 136,291 | 128,646 |
| United States Treasury Note/Bond | 2.750% | 7/31/27 | 229,865 | 216,360 |
| United States Treasury Note/Bond | 3.125% | 8/31/27 | 50,631 | 48,313 |
| United States Treasury Note/Bond | 4.125% | 9/30/27 | 35,000 | 34,672 |
| United States Treasury Note/Bond | 4.125% | 10/31/27 | 195,000 | 193,202 |
| United States Treasury Note/Bond | 2.250% | 11/15/27 | 24,532 | 22,558 |
| United States Treasury Note/Bond | 3.875% | 11/30/27 | 67,100 | 65,873 |
| United States Treasury Note/Bond | 3.875% | 12/31/27 | 83,242 | 81,720 |
| United States Treasury Note/Bond | 4.000% | 2/29/28 | 253,495 | 250,366 |
| United States Treasury Note/Bond | 3.625% | 5/31/28 | 12,367 | 12,029 |
| United States Treasury Note/Bond | 4.000% | 6/30/28 | 234,902 | 232,113 |
| United States Treasury Note/Bond | 4.125% | 7/31/28 | 438,624 | 436,088 |
| United States Treasury Note/Bond | 3.875% | 9/30/29 | 4,297 | 4,209 |
| United States Treasury Note/Bond | 4.000% | 10/31/29 | 15,799 | 15,584 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|-------------------|---------------------|----------------------|
| United States Treasury Note/Bond | 3.500% | 4/30/30 | 8,526 | 8,174 |
| United States Treasury Note/Bond | 3.750% | 5/31/30 | 21,836 | 21,246 |
| United States Treasury Note/Bond | 4.000% | 7/31/30 | 13,960 | 13,792 |
| United States Treasury Note/Bond | 3.875% | 8/15/33 | 3,450 | 3,388 |
| United States Treasury Note/Bond | 1.750% | 8/15/41 | 12,610 | 8,468 |
| United States Treasury Note/Bond | 2.000% | 11/15/41 | 367,375 | 256,933 |
| United States Treasury Note/Bond | 2.375% | 2/15/42 | 65,920 | 49,028 |
| United States Treasury Note/Bond | 3.250% | 5/15/42 | 20,950 | 17,883 |
| United States Treasury Note/Bond | 3.375% | 8/15/42 | 230,915 | 200,355 |
| United States Treasury Note/Bond | 4.000% | 11/15/42 | 140,357 | 133,120 |
| United States Treasury Note/Bond | 3.875% | 2/15/43 | 165,359 | 153,836 |
| United States Treasury Note/Bond | 3.875% | 5/15/43 | 228,054 | 212,090 |
| United States Treasury Note/Bond | 4.375% | 8/15/43 | 26,000 | 25,931 |
| United States Treasury Note/Bond | 3.000% | 8/15/52 | 109 | 87 |
| United States Treasury Note/Bond | 4.000% | 11/15/52 | 13,049 | 12,592 |
| United States Treasury Note/Bond | 3.625% | 2/15/53 | 53,831 | 48,498 |
| United States Treasury Note/Bond | 3.625% | 5/15/53 | 360,208 | 324,807 |
| United States Treasury Note/Bond | 4.125% | 8/15/53 | 21,000 | 20,718 |
| | | | | 8,033,520 |
| Conventional Mortgage-Backed Securities (0.8%) | | | | |
| ^{2,3} Fannie Mae Pool | 1.770% | 1/1/36 | 19,810 | 14,966 |
| ² Ginnie Mae I Pool | 7.000% | 11/15/31–11/15/33 | 766 | 783 |
| ^{2,3} UMBS Pool | 2.000% | 4/1/36–3/1/37 | 188,590 | 165,946 |
| ^{2,3} UMBS Pool | 2.500% | 9/1/27–4/1/38 | 24,262 | 21,437 |
| ^{2,3} UMBS Pool | 3.000% | 3/1/33–11/1/46 | 27,579 | 26,017 |
| ^{2,3} UMBS Pool | 3.500% | 11/1/45–6/1/46 | 50 | 45 |
| ^{2,3} UMBS Pool | 5.000% | 1/1/53–5/1/53 | 588,005 | 570,234 |
| | | | | 799,428 |
| Nonconventional Mortgage-Backed Securities (0.1%) | | | | |
| ^{2,3} Fannie Mae REMICS | 1.500% | 8/25/41–11/25/42 | 3,438 | 3,130 |
| ^{2,3} Fannie Mae REMICS | 1.700% | 6/25/43 | 1,056 | 1,011 |
| ^{2,3} Fannie Mae REMICS | 2.000% | 6/25/44 | 268 | 260 |
| ^{2,3} Fannie Mae REMICS | 2.500% | 8/25/46 | 10,990 | 8,552 |
| ^{2,3} Fannie Mae REMICS | 3.000% | 12/25/39–9/25/57 | 40,100 | 35,749 |
| ^{2,3} Fannie Mae REMICS | 3.500% | 4/25/31–11/25/57 | 58,519 | 55,180 |
| ^{2,3} Fannie Mae REMICS | 4.000% | 7/25/53 | 2,079 | 2,023 |
| ^{2,3} Freddie Mac REMICS | 1.500% | 10/15/42 | 5,127 | 4,429 |
| ^{2,3} Freddie Mac REMICS | 3.000% | 6/15/44–7/15/45 | 8,700 | 7,602 |
| ^{2,3} Freddie Mac REMICS | 3.500% | 3/15/31–12/15/46 | 13,175 | 12,047 |
| ^{2,3} Freddie Mac REMICS | 4.000% | 12/15/30–2/15/31 | 4,080 | 3,939 |
| ² Ginnie Mae REMICS | 1.700% | 10/20/45 | 186 | 184 |
| | | | | 134,106 |
| Total U.S. Government and Agency Obligations (Cost \$9,470,788) | | | | |
| | | | | 8,967,054 |
| Asset-Backed/Commercial Mortgage-Backed Securities (0.8%) | | | | |
| ^{2,4} Aaset Trust Series 2019-1 | 3.844% | 5/15/39 | 5,784 | 4,262 |
| ^{2,4} Affirm Asset Securitization Trust Series 2021-Z1 | 1.070% | 8/15/25 | 2,770 | 2,729 |
| ^{2,4} Affirm Asset Securitization Trust Series 2021-Z2 | 1.170% | 11/16/26 | 4,605 | 4,465 |
| ^{2,4} Aligned Data Centers Issuer LLC Series 2021-1A | 1.937% | 8/15/46 | 43,270 | 38,154 |
| ^{2,4} American Tower Trust #1 | 5.490% | 3/15/28 | 66,310 | 66,096 |
| ^{2,4} Angel Oak Mortgage Trust Series 2019-5 | 2.593% | 10/25/49 | 1,468 | 1,379 |
| ^{2,4} Angel Oak Mortgage Trust Series 2019-6 | 2.620% | 11/25/59 | 3,546 | 3,327 |
| ^{2,4} Angel Oak Mortgage Trust Series 2021-6 | 1.458% | 9/25/66 | 22,481 | 16,908 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------|--|---------|---------------|---------------------|----------------------|
| 2,4,5 | BX Commercial Mortgage Trust Series 2021-VOLT, TSFR1M + 0.814% | 6.125% | 9/15/36 | 25,090 | 24,416 |
| 2,4,5 | BX Trust Series 2021-ARIA, TSFR1M + 1.014% | 6.324% | 10/15/36 | 14,785 | 14,408 |
| 2,4 | Castlelake Aircraft Structured Trust Series 2019-1A | 3.967% | 4/15/39 | 18,326 | 16,297 |
| 2,4 | CF Hippolyta Issuer LLC Series 2020-1 | 1.690% | 7/15/60 | 5,132 | 4,656 |
| 2,4 | CF Hippolyta Issuer LLC Series 2021-1A | 1.530% | 3/15/61 | 36,873 | 32,381 |
| 2,4 | CF Hippolyta Issuer LLC Series 2022-1A | 5.970% | 8/15/62 | 3,603 | 3,530 |
| 2,4 | DB Master Finance LLC Series 2019-1A | 4.021% | 5/20/49 | 13,675 | 12,706 |
| 2,4 | Domino's Pizza Master Issuer LLC Series 2021-1A | 2.662% | 4/25/51 | 13,446 | 11,470 |
| 2,4 | Domino's Pizza Master Issuer LLC Series 2021-1A | 3.151% | 4/25/51 | 23,616 | 19,397 |
| 2,3,5 | Fannie Mae Connecticut Avenue Securities Series 2016-C03, SOFR30A + 6.014% | 11.302% | 10/25/28 | 2,080 | 2,213 |
| 2,4 | FirstKey Homes Trust Series 2021-SFR1 | 1.538% | 8/17/38 | 64,225 | 56,663 |
| 2,3 | Freddie Mac Multifamily Structured Pass-Through Certificates Series K156 | 4.430% | 2/25/33 | 28,605 | 27,783 |
| 2,3 | Freddie Mac Multifamily Structured Pass-Through Certificates Series K-1512 | 3.059% | 4/25/34 | 6,000 | 5,124 |
| 2,3 | Freddie Mac Multifamily Structured Pass-Through Certificates Series K-1513 | 2.797% | 8/25/34 | 7,500 | 6,161 |
| 2,3 | Freddie Mac Multifamily Structured Pass-Through Certificates Series K-1521 | 2.184% | 8/25/36 | 17,705 | 12,920 |
| 2 | GM Financial Consumer Automobile Receivables Trust Series 2023-2 | 4.470% | 2/16/28 | 9,420 | 9,224 |
| 2,4 | Home Partners of America Trust Series 2021-2 | 1.901% | 12/17/26 | 33,300 | 29,313 |
| 2,4 | Horizon Aircraft Finance II Ltd. Series 2019-1 | 3.721% | 7/15/39 | 8,724 | 7,515 |
| 2,4 | Horizon Aircraft Finance III Ltd. Series 2019-2 | 3.425% | 11/15/39 | 9,906 | 7,895 |
| 2,4,5 | Life Mortgage Trust Series 2021-BMR, TSFR1M + 0.814% | 6.124% | 3/15/38 | 9,147 | 8,965 |
| 2,4 | MACH 1 Cayman Ltd. Series 2019-1 | 3.474% | 10/15/39 | 8,635 | 7,318 |
| 2,4 | MAPS Ltd. Series 2019-1A | 4.458% | 3/15/44 | 3,168 | 2,808 |
| 2,4 | New Economy Assets Phase 1 Sponsor LLC Series 2021-1 | 1.910% | 10/20/61 | 121,685 | 105,039 |
| 2,4 | New Economy Assets Phase 1 Sponsor LLC Series 2021-1 | 2.410% | 10/20/61 | 10,325 | 8,638 |
| 2,4 | OneMain Direct Auto Receivables Trust Series 2021-1A | 0.870% | 7/14/28 | 30,280 | 28,747 |
| 2 | Seasoned Credit Risk Transfer Trust Series 2019-3 | 3.500% | 10/25/58 | 23,071 | 22,030 |
| 2,4 | SFAVE Commercial Mortgage Securities Trust Series 2015-5AVE | 4.144% | 1/5/43 | 27,300 | 17,245 |
| 2,4 | SoFi Professional Loan Program Trust Series 2021-B | 1.140% | 2/15/47 | 14,261 | 11,865 |
| 2,4 | Start II Ltd. Series 2019-1 | 4.089% | 3/15/44 | 9,315 | 8,291 |
| 2,4 | Taco Bell Funding LLC Series 2021-1A | 1.946% | 8/25/51 | 19,129 | 16,576 |
| 2,4 | Taco Bell Funding LLC Series 2021-1A | 2.294% | 8/25/51 | 35,385 | 29,170 |
| 2,4 | Vantage Data Centers Issuer LLC Series 2019-1A | 3.188% | 7/15/44 | 10,488 | 10,179 |
| 2,4 | Vantage Data Centers Issuer LLC Series 2020-1A | 1.645% | 9/15/45 | 29,505 | 26,599 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|--|--|---------------|---------------------|----------------------|---------|
| 2.4 | Vantage Data Centers Issuer LLC Series 2021-1A | 2.165% | 10/15/46 | 48,430 | 42,725 |
| 2.4 | Wheels Fleet Lease Funding LLC Series 2023-1A | 5.800% | 4/18/38 | 34,995 | 34,842 |
| Total Asset-Backed/Commercial Mortgage-Backed Securities (Cost \$924,729) | | | | 822,429 | |
| Corporate Bonds (21.6%) | | | | | |
| Communications (1.1%) | | | | | |
| | America Movil SAB de CV | 3.625% | 4/22/29 | 26,990 | 24,709 |
| | America Movil SAB de CV | 6.125% | 3/30/40 | 7,380 | 7,651 |
| | AT&T Inc. | 4.300% | 12/15/42 | 35,590 | 28,840 |
| | AT&T Inc. | 3.650% | 6/1/51 | 8,341 | 5,705 |
| | Charter Communications Operating LLC | 3.500% | 3/1/42 | 20,797 | 13,575 |
| | Comcast Corp. | 3.400% | 4/1/30 | 4,940 | 4,498 |
| | Comcast Corp. | 4.250% | 1/15/33 | 42,890 | 40,258 |
| | Comcast Corp. | 4.200% | 8/15/34 | 30,890 | 28,220 |
| | Comcast Corp. | 5.650% | 6/15/35 | 4,725 | 4,891 |
| | Comcast Corp. | 4.400% | 8/15/35 | 32,325 | 29,886 |
| | Comcast Corp. | 6.500% | 11/15/35 | 945 | 1,045 |
| | Comcast Corp. | 3.969% | 11/1/47 | 8,452 | 6,774 |
| | Comcast Corp. | 4.000% | 3/1/48 | 12,180 | 9,790 |
| | Comcast Corp. | 3.999% | 11/1/49 | 23,162 | 18,446 |
| | Comcast Corp. | 2.887% | 11/1/51 | 56,240 | 35,937 |
| | Comcast Corp. | 2.450% | 8/15/52 | 13,355 | 7,820 |
| | Comcast Corp. | 4.049% | 11/1/52 | 10,339 | 8,266 |
| | Comcast Corp. | 5.350% | 5/15/53 | 48,000 | 46,962 |
| | Comcast Corp. | 2.937% | 11/1/56 | 210,578 | 130,843 |
| | Comcast Corp. | 2.987% | 11/1/63 | 91,251 | 55,041 |
| 4 | Cox Communications Inc. | 3.150% | 8/15/24 | 2,503 | 2,437 |
| 4 | Cox Communications Inc. | 4.800% | 2/1/35 | 30,000 | 26,896 |
| | Discovery Communications LLC | 4.125% | 5/15/29 | 14,172 | 13,009 |
| | Discovery Communications LLC | 3.625% | 5/15/30 | 20,000 | 17,553 |
| | Discovery Communications LLC | 5.300% | 5/15/49 | 5,000 | 4,071 |
| | Discovery Communications LLC | 4.000% | 9/15/55 | 29,815 | 19,426 |
| | Meta Platforms Inc. | 4.950% | 5/15/33 | 49,450 | 49,167 |
| | Meta Platforms Inc. | 5.600% | 5/15/53 | 30,075 | 30,177 |
| | Meta Platforms Inc. | 5.750% | 5/15/63 | 15,440 | 15,571 |
| | NBCUniversal Media LLC | 4.450% | 1/15/43 | 6,331 | 5,537 |
| 4 | NTT Finance Corp. | 1.162% | 4/3/26 | 44,235 | 39,884 |
| 4 | NTT Finance Corp. | 2.065% | 4/3/31 | 12,995 | 10,586 |
| 4 | Ooredoo International Finance Ltd. | 2.625% | 4/8/31 | 23,430 | 19,905 |
| | Orange SA | 9.000% | 3/1/31 | 20,280 | 24,588 |
| 4 | Sprint Spectrum Co. LLC | 4.738% | 3/20/25 | 18,929 | 18,691 |
| | Telefonica Emisiones SA | 5.213% | 3/8/47 | 19,100 | 16,014 |
| | Telefonica Emisiones SA | 5.520% | 3/1/49 | 19,772 | 17,256 |
| | T-Mobile USA Inc. | 2.050% | 2/15/28 | 29,985 | 26,178 |
| | T-Mobile USA Inc. | 3.875% | 4/15/30 | 70,676 | 64,368 |
| | T-Mobile USA Inc. | 4.375% | 4/15/40 | 15,735 | 13,504 |
| | T-Mobile USA Inc. | 3.000% | 2/15/41 | 4,885 | 3,444 |
| | TWDC Enterprises 18 Corp. | 4.375% | 8/16/41 | 26,724 | 23,311 |
| | Verizon Communications Inc. | 4.329% | 9/21/28 | 14,919 | 14,284 |
| | Verizon Communications Inc. | 2.355% | 3/15/32 | 64,265 | 50,824 |
| | Verizon Communications Inc. | 4.812% | 3/15/39 | 24,854 | 22,560 |
| | Walt Disney Co. | 2.650% | 1/13/31 | 7,914 | 6,776 |
| | Walt Disney Co. | 3.500% | 5/13/40 | 50,260 | 40,261 |
| | Walt Disney Co. | 4.750% | 9/15/44 | 2,358 | 2,156 |
| | Walt Disney Co. | 4.750% | 11/15/46 | 14,000 | 12,704 |
| | Walt Disney Co. | 2.750% | 9/1/49 | 16,835 | 10,802 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Warnermedia Holdings Inc. | 3.755% | 3/15/27 | 9,767 | 9,155 |
| Warnermedia Holdings Inc. | 4.054% | 3/15/29 | 4,854 | 4,463 |
| | | | | 1,144,715 |
| Consumer Discretionary (0.8%) | | | | |
| Amazon.com Inc. | 2.800% | 8/22/24 | 9,035 | 8,811 |
| Amazon.com Inc. | 3.600% | 4/13/32 | 84,875 | 78,022 |
| Amazon.com Inc. | 4.800% | 12/5/34 | 37,370 | 37,500 |
| Amazon.com Inc. | 4.950% | 12/5/44 | 22,605 | 22,285 |
| Amazon.com Inc. | 3.950% | 4/13/52 | 17,395 | 14,508 |
| Amazon.com Inc. | 4.250% | 8/22/57 | 37,717 | 32,624 |
| ² American Honda Finance Corp. | 2.000% | 3/24/28 | 19,250 | 16,842 |
| ⁴ BMW US Capital LLC | 0.800% | 4/1/24 | 12,590 | 12,232 |
| ⁴ BMW US Capital LLC | 1.250% | 8/12/26 | 28,900 | 25,875 |
| ² Duke University | 2.832% | 10/1/55 | 25,700 | 16,969 |
| General Motors Financial Co. Inc. | 3.950% | 4/13/24 | 57,810 | 57,012 |
| ² Georgetown University | 4.315% | 4/1/49 | 5,405 | 4,619 |
| ² Georgetown University | 2.943% | 4/1/50 | 9,430 | 6,217 |
| Georgetown University | 5.115% | 4/1/53 | 12,435 | 11,953 |
| Home Depot Inc. | 3.900% | 12/6/28 | 10,250 | 9,853 |
| Home Depot Inc. | 2.700% | 4/15/30 | 56 | 49 |
| Home Depot Inc. | 3.250% | 4/15/32 | 44,440 | 39,471 |
| Home Depot Inc. | 4.500% | 9/15/32 | 27,360 | 26,704 |
| Home Depot Inc. | 3.300% | 4/15/40 | 18,410 | 14,533 |
| Home Depot Inc. | 4.400% | 3/15/45 | 28,655 | 25,079 |
| Home Depot Inc. | 4.250% | 4/1/46 | 25,000 | 21,420 |
| Home Depot Inc. | 4.500% | 12/6/48 | 12,215 | 10,920 |
| Home Depot Inc. | 3.125% | 12/15/49 | 2,490 | 1,745 |
| Home Depot Inc. | 2.375% | 3/15/51 | 2,495 | 1,481 |
| Home Depot Inc. | 2.750% | 9/15/51 | 19,955 | 12,831 |
| Home Depot Inc. | 3.625% | 4/15/52 | 25,570 | 19,457 |
| Home Depot Inc. | 4.950% | 9/15/52 | 36,582 | 34,930 |
| ⁴ Hyundai Capital America | 0.875% | 6/14/24 | 49,225 | 47,324 |
| ⁴ Hyundai Capital America | 1.650% | 9/17/26 | 36,480 | 32,425 |
| ² Johns Hopkins University | 4.083% | 7/1/53 | 7,805 | 6,656 |
| ² Johns Hopkins University | 2.813% | 1/1/60 | 6,420 | 4,085 |
| Leland Stanford Junior University | 6.875% | 2/1/24 | 13,685 | 13,730 |
| ² Leland Stanford Junior University | 7.650% | 6/15/26 | 29,000 | 30,789 |
| Lowe's Cos. Inc. | 3.100% | 5/3/27 | 8,700 | 8,100 |
| Lowe's Cos. Inc. | 6.500% | 3/15/29 | 13,301 | 14,255 |
| Lowe's Cos. Inc. | 3.750% | 4/1/32 | 7,464 | 6,689 |
| ² McDonald's Corp. | 3.250% | 6/10/24 | 5,460 | 5,369 |
| ² McDonald's Corp. | 4.875% | 7/15/40 | 10,000 | 9,274 |
| ² Northeastern University | 2.894% | 10/1/50 | 6,995 | 4,620 |
| Thomas Jefferson University | 3.847% | 11/1/57 | 23,125 | 16,248 |
| ² University of Chicago | 2.761% | 4/1/45 | 5,825 | 4,367 |
| University of Southern California | 4.976% | 10/1/53 | 22,830 | 22,362 |
| VF Corp. | 2.800% | 4/23/27 | 11,650 | 10,582 |
| | | | | 800,817 |
| Consumer Staples (0.9%) | | | | |
| ² Anheuser-Busch Cos. LLC | 6.500% | 1/1/28 | 19,550 | 20,577 |
| ² Anheuser-Busch Cos. LLC | 4.700% | 2/1/36 | 35,700 | 34,165 |
| ² Anheuser-Busch Cos. LLC | 4.900% | 2/1/46 | 32,546 | 30,251 |
| Anheuser-Busch InBev Worldwide Inc. | 4.375% | 4/15/38 | 17,598 | 16,080 |
| Anheuser-Busch InBev Worldwide Inc. | 4.950% | 1/15/42 | 41,163 | 39,228 |
| Anheuser-Busch InBev Worldwide Inc. | 5.800% | 1/23/59 | 2,472 | 2,592 |
| Anheuser-Busch InBev Worldwide Inc. | 4.600% | 6/1/60 | 12,237 | 10,661 |
| Archer-Daniels-Midland Co. | 4.500% | 3/15/49 | 35,045 | 31,400 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|------------------------------------|--------|---------------|---------------------|----------------------|
| 4 | Bacardi Ltd. | 5.250% | 1/15/29 | 5,680 | 5,591 |
| 4 | Bacardi Ltd. | 5.900% | 6/15/43 | 5,230 | 5,154 |
| | BAT Capital Corp. | 6.343% | 8/2/30 | 10,115 | 10,181 |
| | BAT Capital Corp. | 7.079% | 8/2/43 | 11,335 | 11,270 |
| 4 | Cargill Inc. | 6.875% | 5/1/28 | 19,355 | 20,337 |
| 4 | Cargill Inc. | 4.760% | 11/23/45 | 28,190 | 25,661 |
| 4 | CK Hutchison International 20 Ltd. | 3.375% | 5/8/50 | 22,015 | 15,806 |
| 4 | Coca-Cola Europacific Partners plc | 0.800% | 5/3/24 | 32,165 | 31,069 |
| 2 | Colgate-Palmolive Co. | 7.600% | 5/19/25 | 13,920 | 14,529 |
| | Conagra Brands Inc. | 4.600% | 11/1/25 | 7,855 | 7,689 |
| | Conagra Brands Inc. | 1.375% | 11/1/27 | 4,341 | 3,687 |
| 4 | Danone SA | 2.947% | 11/2/26 | 30,550 | 28,561 |
| | Diageo Capital plc | 2.375% | 10/24/29 | 20,000 | 17,280 |
| | Diageo Capital plc | 2.000% | 4/29/30 | 5,830 | 4,862 |
| | Diageo Capital plc | 2.125% | 4/29/32 | 1,845 | 1,483 |
| | Estee Lauder Cos. Inc. | 4.650% | 5/15/33 | 24,160 | 23,387 |
| | Estee Lauder Cos. Inc. | 5.150% | 5/15/53 | 19,389 | 18,785 |
| | Hormel Foods Corp. | 1.700% | 6/3/28 | 8,125 | 7,030 |
| 4 | Kenvue Inc. | 5.000% | 3/22/30 | 33,325 | 33,337 |
| 4 | Kenvue Inc. | 5.100% | 3/22/43 | 15,025 | 14,719 |
| 4 | Kenvue Inc. | 5.050% | 3/22/53 | 16,335 | 15,986 |
| | Kroger Co. | 4.000% | 2/1/24 | 22,290 | 22,105 |
| | McCormick & Co. Inc. | 2.500% | 4/15/30 | 3,205 | 2,702 |
| | Molson Coors Beverage Co. | 3.000% | 7/15/26 | 54,900 | 51,441 |
| | Philip Morris International Inc. | 3.600% | 11/15/23 | 7,000 | 6,969 |
| | Philip Morris International Inc. | 3.375% | 8/11/25 | 14,440 | 13,926 |
| | Philip Morris International Inc. | 5.125% | 11/17/27 | 39,385 | 39,287 |
| | Philip Morris International Inc. | 5.625% | 11/17/29 | 39,305 | 39,663 |
| | Philip Morris International Inc. | 5.125% | 2/15/30 | 107,792 | 106,556 |
| | Philip Morris International Inc. | 5.750% | 11/17/32 | 50,815 | 51,489 |
| | Philip Morris International Inc. | 5.375% | 2/15/33 | 83,714 | 82,648 |
| | Philip Morris International Inc. | 4.875% | 11/15/43 | 6,185 | 5,435 |
| 4 | Sigma Alimentos SA de CV | 4.125% | 5/2/26 | 14,750 | 14,061 |

937,640

Energy (1.1%)

| | | | | | |
|---|---|--------|----------|--------|--------|
| 4 | Aker BP ASA | 6.000% | 6/13/33 | 17,570 | 17,571 |
| | BP Capital Markets America Inc. | 1.749% | 8/10/30 | 12,780 | 10,365 |
| | BP Capital Markets America Inc. | 2.721% | 1/12/32 | 42,755 | 35,787 |
| | BP Capital Markets America Inc. | 4.812% | 2/13/33 | 38,275 | 37,039 |
| | BP Capital Markets America Inc. | 4.893% | 9/11/33 | 39,975 | 38,911 |
| | BP Capital Markets America Inc. | 3.060% | 6/17/41 | 20,000 | 14,641 |
| | BP Capital Markets America Inc. | 2.772% | 11/10/50 | 11,870 | 7,486 |
| | BP Capital Markets America Inc. | 2.939% | 6/4/51 | 30,385 | 19,862 |
| | BP Capital Markets America Inc. | 3.001% | 3/17/52 | 61,366 | 40,289 |
| | BP Capital Markets America Inc. | 3.379% | 2/8/61 | 12,750 | 8,568 |
| 4 | Cheniere Energy Partners LP | 5.950% | 6/30/33 | 23,000 | 22,961 |
| 4 | Columbia Pipelines Operating Co. LLC | 5.927% | 8/15/30 | 11,830 | 11,932 |
| 4 | Columbia Pipelines Operating Co. LLC | 6.497% | 8/15/43 | 39,861 | 40,410 |
| | Eastern Gas Transmission & Storage Inc. | 3.000% | 11/15/29 | 19,580 | 17,019 |
| | Eastern Gas Transmission & Storage Inc. | 4.800% | 11/1/43 | 4,185 | 3,548 |
| 2 | Eastern Gas Transmission & Storage Inc. | 4.600% | 12/15/44 | 24,863 | 20,396 |
| 4 | EIG Pearl Holdings Sarl | 3.545% | 8/31/36 | 33,019 | 27,442 |
| 4 | EIG Pearl Holdings Sarl | 4.387% | 11/30/46 | 16,115 | 12,182 |
| | Energy Transfer LP | 5.250% | 4/15/29 | 40,000 | 39,062 |
| | Energy Transfer LP | 5.350% | 5/15/45 | 3,500 | 2,991 |
| | Energy Transfer LP | 5.300% | 4/15/47 | 5,745 | 4,871 |
| | Energy Transfer LP | 5.000% | 5/15/50 | 5,110 | 4,205 |
| | Enterprise Products Operating LLC | 5.100% | 2/15/45 | 9,720 | 8,911 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|--|---------------|---------------------|----------------------|--------|
| | Enterprise Products Operating LLC | 3.700% | 1/31/51 | 5,935 | 4,344 |
| | Enterprise Products Operating LLC | 3.300% | 2/15/53 | 15,000 | 10,264 |
| | Exxon Mobil Corp. | 3.043% | 3/1/26 | 8,115 | 7,753 |
| | Exxon Mobil Corp. | 2.275% | 8/16/26 | 36,735 | 34,220 |
| | Exxon Mobil Corp. | 2.440% | 8/16/29 | 17,771 | 15,673 |
| | Exxon Mobil Corp. | 2.610% | 10/15/30 | 35,925 | 31,126 |
| | Exxon Mobil Corp. | 4.114% | 3/1/46 | 12,060 | 10,240 |
| 4 | Galaxy Pipeline Assets Bidco Ltd. | 2.160% | 3/31/34 | 45,636 | 38,410 |
| 4 | Galaxy Pipeline Assets Bidco Ltd. | 2.940% | 9/30/40 | 42,248 | 33,307 |
| 4 | Greensaif Pipelines Bidco Sarl | 6.129% | 2/23/38 | 24,990 | 25,074 |
| 4 | Greensaif Pipelines Bidco Sarl | 6.510% | 2/23/42 | 26,755 | 27,027 |
| | ONEOK Inc. | 5.650% | 11/1/28 | 10,995 | 11,014 |
| | Plains All American Pipeline LP | 3.850% | 10/15/23 | 36,775 | 36,673 |
| 4 | Schlumberger Holdings Corp. | 3.900% | 5/17/28 | 31,025 | 29,389 |
| | Schlumberger Investment SA | 3.650% | 12/1/23 | 44,520 | 44,267 |
| | Shell International Finance BV | 3.250% | 5/11/25 | 11,051 | 10,702 |
| | Shell International Finance BV | 4.125% | 5/11/35 | 43,465 | 39,648 |
| | Shell International Finance BV | 5.500% | 3/25/40 | 12,990 | 13,271 |
| | Shell International Finance BV | 2.875% | 11/26/41 | 15,000 | 10,754 |
| | Shell International Finance BV | 4.375% | 5/11/45 | 96,700 | 83,835 |
| | Shell International Finance BV | 4.000% | 5/10/46 | 10,000 | 8,208 |
| | Shell International Finance BV | 3.000% | 11/26/51 | 52,435 | 35,118 |
| | Suncor Energy Inc. | 5.950% | 12/1/34 | 20,700 | 20,493 |
| | TotalEnergies Capital International SA | 3.750% | 4/10/24 | 41,500 | 41,034 |
| | TransCanada PipeLines Ltd. | 4.875% | 1/15/26 | 47,256 | 46,658 |
| | TransCanada PipeLines Ltd. | 4.100% | 4/15/30 | 7,125 | 6,531 |

1,121,482

Financials (9.5%)

| | | | | | |
|---|--|--------|----------|---------|---------|
| | ACE Capital Trust II | 9.700% | 4/1/30 | 20,000 | 23,778 |
| | AerCap Ireland Capital DAC | 3.000% | 10/29/28 | 15,230 | 13,200 |
| | AerCap Ireland Capital DAC | 3.300% | 1/30/32 | 3,550 | 2,886 |
| | AerCap Ireland Capital DAC | 3.400% | 10/29/33 | 9,080 | 7,204 |
| 4 | AIA Group Ltd. | 3.600% | 4/9/29 | 50,475 | 46,652 |
| 4 | AIA Group Ltd. | 3.375% | 4/7/30 | 12,460 | 11,202 |
| | Allstate Corp. | 5.250% | 3/30/33 | 17,545 | 17,184 |
| | American Express Co. | 5.043% | 5/1/34 | 66,555 | 63,954 |
| | American International Group Inc. | 6.250% | 5/1/36 | 7,775 | 7,995 |
| | American International Group Inc. | 4.800% | 7/10/45 | 10,680 | 9,428 |
| | American International Group Inc. | 4.750% | 4/1/48 | 21,995 | 19,350 |
| | American International Group Inc. | 4.375% | 6/30/50 | 12,500 | 10,343 |
| | Ameriprise Financial Inc. | 4.500% | 5/13/32 | 11,845 | 11,204 |
| | Ameriprise Financial Inc. | 5.150% | 5/15/33 | 23,715 | 23,188 |
| | Aon Corp. | 2.850% | 5/28/27 | 18,870 | 17,357 |
| 4 | Athene Global Funding | 1.000% | 4/16/24 | 22,095 | 21,330 |
| 4 | Athene Global Funding | 1.985% | 8/19/28 | 290 | 240 |
| 4 | Athene Global Funding | 2.717% | 1/7/29 | 33,350 | 27,942 |
| 4 | Australia & New Zealand Banking Group Ltd. | 2.570% | 11/25/35 | 22,135 | 16,868 |
| 4 | Aviation Capital Group LLC | 1.950% | 9/20/26 | 14,298 | 12,579 |
| | Banco Santander SA | 1.849% | 3/25/26 | 14,000 | 12,652 |
| | Banco Santander SA | 2.749% | 12/3/30 | 11,800 | 9,139 |
| | Banco Santander SA | 2.958% | 3/25/31 | 10,000 | 8,224 |
| 2 | Bank of America Corp. | 3.500% | 4/19/26 | 10,000 | 9,515 |
| 2 | Bank of America Corp. | 3.559% | 4/23/27 | 86,705 | 82,147 |
| 2 | Bank of America Corp. | 3.593% | 7/21/28 | 47,950 | 44,601 |
| 2 | Bank of America Corp. | 3.419% | 12/20/28 | 8,681 | 7,956 |
| 2 | Bank of America Corp. | 4.271% | 7/23/29 | 74,365 | 70,152 |
| 2 | Bank of America Corp. | 3.974% | 2/7/30 | 120,185 | 110,616 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|---------------------------------------|--------|---------------|---------------------|----------------------|
| 2 | Bank of America Corp. | 3.194% | 7/23/30 | 35,285 | 30,980 |
| 2 | Bank of America Corp. | 2.496% | 2/13/31 | 50,870 | 42,276 |
| | Bank of America Corp. | 2.572% | 10/20/32 | 17,275 | 13,844 |
| 2 | Bank of America Corp. | 5.015% | 7/22/33 | 10,085 | 9,698 |
| | Bank of America Corp. | 3.846% | 3/8/37 | 40,872 | 34,609 |
| 2 | Bank of America Corp. | 5.875% | 2/7/42 | 9,965 | 10,315 |
| | Bank of America Corp. | 3.311% | 4/22/42 | 55,635 | 41,646 |
| 2 | Bank of America Corp. | 5.000% | 1/21/44 | 39,433 | 37,497 |
| 2 | Bank of America Corp. | 3.946% | 1/23/49 | 5,380 | 4,228 |
| 2 | Bank of America Corp. | 4.330% | 3/15/50 | 78,120 | 66,125 |
| | Bank of America Corp. | 2.972% | 7/21/52 | 65,950 | 43,520 |
| | Bank of America NA | 5.526% | 8/18/26 | 72,681 | 73,055 |
| 2 | Bank of New York Mellon Corp. | 3.000% | 2/24/25 | 27,990 | 26,967 |
| 2 | Bank of New York Mellon Corp. | 5.148% | 5/22/26 | 17,665 | 17,552 |
| 2 | Bank of New York Mellon Corp. | 5.834% | 10/25/33 | 18,540 | 18,994 |
| | Bank of New York Mellon Corp. | 4.706% | 2/1/34 | 14,535 | 13,681 |
| 2 | Bank of New York Mellon Corp. | 4.967% | 4/26/34 | 36,300 | 34,850 |
| | Bank of Nova Scotia | 2.700% | 8/3/26 | 63,160 | 58,685 |
| | Bank of Nova Scotia | 1.950% | 2/2/27 | 12,470 | 11,151 |
| 4 | Banque Federative du Credit Mutuel SA | 1.604% | 10/4/26 | 34,305 | 30,385 |
| 2 | Barclays plc | 3.932% | 5/7/25 | 55,605 | 54,784 |
| 2 | Barclays plc | 2.852% | 5/7/26 | 9,975 | 9,429 |
| | Barclays plc | 2.279% | 11/24/27 | 14,930 | 13,263 |
| | Barclays plc | 2.667% | 3/10/32 | 40,502 | 31,680 |
| | Barclays plc | 3.330% | 11/24/42 | 37,170 | 25,354 |
| | Berkshire Hathaway Finance Corp. | 2.875% | 3/15/32 | 4,750 | 4,149 |
| | BlackRock Inc. | 2.100% | 2/25/32 | 24,849 | 19,792 |
| | BlackRock Inc. | 4.750% | 5/25/33 | 68,215 | 66,205 |
| 4 | Blackstone Holdings Finance Co. LLC | 2.550% | 3/30/32 | 22,680 | 17,601 |
| 4 | BNP Paribas SA | 2.819% | 11/19/25 | 45,685 | 43,828 |
| 4 | BNP Paribas SA | 1.323% | 1/13/27 | 18,995 | 17,088 |
| 4 | BNP Paribas SA | 3.500% | 11/16/27 | 69,325 | 64,131 |
| 4 | BNP Paribas SA | 2.591% | 1/20/28 | 35,220 | 31,641 |
| 4 | BNP Paribas SA | 5.335% | 6/12/29 | 36,955 | 36,404 |
| 4 | BNP Paribas SA | 2.159% | 9/15/29 | 27,497 | 22,978 |
| 4 | BNP Paribas SA | 2.871% | 4/19/32 | 26,985 | 21,936 |
| 4 | BPCE SA | 5.700% | 10/22/23 | 6,225 | 6,213 |
| | BPCE SA | 4.000% | 4/15/24 | 30,615 | 30,249 |
| 4 | BPCE SA | 5.150% | 7/21/24 | 43,790 | 43,175 |
| 4 | BPCE SA | 5.029% | 1/15/25 | 71,930 | 70,780 |
| 4 | BPCE SA | 2.045% | 10/19/27 | 25,245 | 22,352 |
| 4 | BPCE SA | 3.500% | 10/23/27 | 64,230 | 58,768 |
| 4 | BPCE SA | 2.700% | 10/11/29 | 50,000 | 42,904 |
| 4 | Brighthouse Financial Global Funding | 1.000% | 4/12/24 | 2,425 | 2,351 |
| 4 | Brighthouse Financial Global Funding | 1.750% | 1/13/25 | 16,910 | 15,934 |
| 4 | Brighthouse Financial Global Funding | 1.550% | 5/24/26 | 20,210 | 17,999 |
| 4 | Brighthouse Financial Global Funding | 2.000% | 6/28/28 | 16,275 | 13,702 |
| 4 | Canadian Imperial Bank of Commerce | 1.150% | 7/8/26 | 33,885 | 30,352 |
| | Capital One Financial Corp. | 3.750% | 4/24/24 | 55,460 | 54,570 |
| | Capital One Financial Corp. | 3.200% | 2/5/25 | 24,185 | 23,201 |
| | Capital One Financial Corp. | 6.312% | 6/8/29 | 12,425 | 12,418 |
| | Capital One Financial Corp. | 6.377% | 6/8/34 | 27,523 | 27,185 |
| | Charles Schwab Corp. | 0.750% | 3/18/24 | 30,130 | 29,303 |
| | Charles Schwab Corp. | 3.200% | 3/2/27 | 19,665 | 18,204 |
| | Charles Schwab Corp. | 2.000% | 3/20/28 | 27,375 | 23,582 |
| | Charles Schwab Corp. | 2.900% | 3/3/32 | 50,765 | 41,887 |
| | Charles Schwab Corp. | 5.853% | 5/19/34 | 18,370 | 18,397 |
| | Charles Schwab Corp. | 6.136% | 8/24/34 | 21,620 | 22,003 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---|---------------|---------------------|----------------------|--------|
| | Chubb Corp. | 6.000% | 5/11/37 | 50,000 | 53,191 |
| | Chubb INA Holdings Inc. | 3.350% | 5/15/24 | 22,345 | 21,958 |
| | Chubb INA Holdings Inc. | 4.350% | 11/3/45 | 29,835 | 26,068 |
| | Citigroup Inc. | 0.981% | 5/1/25 | 32,820 | 31,691 |
| | Citigroup Inc. | 1.462% | 6/9/27 | 62,962 | 56,065 |
| 2 | Citigroup Inc. | 3.070% | 2/24/28 | 65,000 | 59,688 |
| | Citigroup Inc. | 4.125% | 7/25/28 | 14,550 | 13,571 |
| 2 | Citigroup Inc. | 3.520% | 10/27/28 | 72,550 | 66,884 |
| 2 | Citigroup Inc. | 3.878% | 1/24/39 | 37,030 | 30,375 |
| | Citigroup Inc. | 2.904% | 11/3/42 | 19,370 | 13,330 |
| 4 | CNO Global Funding | 1.650% | 1/6/25 | 8,725 | 8,172 |
| 4 | CNO Global Funding | 2.650% | 1/6/29 | 12,585 | 10,718 |
| 4 | Commonwealth Bank of Australia | 2.688% | 3/11/31 | 74,015 | 58,048 |
| 4 | Commonwealth Bank of Australia | 3.784% | 3/14/32 | 9,885 | 8,222 |
| 4 | Cooperatieve Rabobank UA | 1.106% | 2/24/27 | 46,710 | 41,624 |
| 4 | Cooperatieve Rabobank UA | 4.655% | 8/22/28 | 26,667 | 25,612 |
| | Corebridge Financial Inc. | 3.900% | 4/5/32 | 25,012 | 21,852 |
| | Corebridge Financial Inc. | 4.350% | 4/5/42 | 2,760 | 2,186 |
| | Corebridge Financial Inc. | 4.400% | 4/5/52 | 27,235 | 21,037 |
| 4 | Corebridge Global Funding | 5.750% | 7/2/26 | 17,660 | 17,566 |
| 4 | Credit Agricole SA | 3.250% | 10/4/24 | 71,600 | 69,596 |
| 4 | Credit Agricole SA | 5.589% | 7/5/26 | 40,520 | 40,511 |
| | Credit Suisse AG | 7.500% | 2/15/28 | 38,712 | 41,403 |
| 4 | Danske Bank A/S | 3.875% | 9/12/23 | 46,290 | 46,268 |
| 4 | Danske Bank A/S | 5.375% | 1/12/24 | 28,240 | 28,119 |
| 4 | Danske Bank A/S | 1.621% | 9/11/26 | 28,990 | 26,373 |
| 4 | Danske Bank A/S | 1.549% | 9/10/27 | 55,460 | 48,599 |
| | Deutsche Bank AG | 6.720% | 1/18/29 | 9,910 | 10,022 |
| 4 | DNB Bank ASA | 1.535% | 5/25/27 | 44,030 | 39,101 |
| 4 | DNB Bank ASA | 1.605% | 3/30/28 | 45,870 | 39,793 |
| 4 | Equitable Financial Life Global Funding | 1.400% | 7/7/25 | 10,395 | 9,554 |
| 4 | Equitable Financial Life Global Funding | 1.300% | 7/12/26 | 26,755 | 23,460 |
| 4 | Equitable Financial Life Global Funding | 1.700% | 11/12/26 | 12,440 | 10,907 |
| 4 | Equitable Financial Life Global Funding | 1.400% | 8/27/27 | 18,220 | 15,499 |
| 4 | Equitable Financial Life Global Funding | 1.800% | 3/8/28 | 28,220 | 23,953 |
| 4 | Farmers Exchange Capital | 7.050% | 7/15/28 | 25,000 | 25,142 |
| | Fifth Third Bancorp | 4.055% | 4/25/28 | 15,040 | 14,056 |
| | Fifth Third Bancorp | 4.337% | 4/25/33 | 37,730 | 33,343 |
| 4 | Five Corners Funding Trust | 4.419% | 11/15/23 | 5,935 | 5,911 |
| 4 | Five Corners Funding Trust II | 2.850% | 5/15/30 | 30,000 | 25,649 |
| 4 | Five Corners Funding Trust III | 5.791% | 2/15/33 | 26,260 | 26,532 |
| 4 | Five Corners Funding Trust IV | 5.997% | 2/15/53 | 47,972 | 48,023 |
| 4 | GA Global Funding Trust | 1.000% | 4/8/24 | 21,750 | 20,998 |
| | Goldman Sachs Group Inc. | 3.500% | 1/23/25 | 17,545 | 16,999 |
| 2 | Goldman Sachs Group Inc. | 3.272% | 9/29/25 | 46,260 | 44,889 |
| | Goldman Sachs Group Inc. | 3.850% | 1/26/27 | 17,980 | 17,062 |
| | Goldman Sachs Group Inc. | 1.431% | 3/9/27 | 60,000 | 53,789 |
| | Goldman Sachs Group Inc. | 1.542% | 9/10/27 | 97,685 | 86,199 |
| 2 | Goldman Sachs Group Inc. | 3.691% | 6/5/28 | 20,055 | 18,774 |
| 2 | Goldman Sachs Group Inc. | 3.814% | 4/23/29 | 23,795 | 22,011 |
| 2 | Goldman Sachs Group Inc. | 4.223% | 5/1/29 | 67,740 | 63,762 |
| | Goldman Sachs Group Inc. | 3.800% | 3/15/30 | 23,040 | 20,966 |
| | Goldman Sachs Group Inc. | 1.992% | 1/27/32 | 30,600 | 23,833 |
| | Goldman Sachs Group Inc. | 2.615% | 4/22/32 | 88,125 | 71,337 |
| | Goldman Sachs Group Inc. | 2.383% | 7/21/32 | 67,160 | 53,008 |
| | Goldman Sachs Group Inc. | 2.650% | 10/21/32 | 14,050 | 11,274 |
| | Goldman Sachs Group Inc. | 3.102% | 2/24/33 | 58,620 | 48,779 |
| | Goldman Sachs Group Inc. | 6.750% | 10/1/37 | 43,995 | 46,649 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--------------------------------------|--------|---------------|---------------------|----------------------|
| | Goldman Sachs Group Inc. | 6.250% | 2/1/41 | 20,135 | 21,269 |
| 2 | Goldman Sachs Group Inc. | 4.800% | 7/8/44 | 25,675 | 22,875 |
| 4 | Guardian Life Global Funding | 1.250% | 5/13/26 | 6,735 | 6,032 |
| | HSBC Holdings plc | 0.976% | 5/24/25 | 10,150 | 9,763 |
| | HSBC Holdings plc | 1.589% | 5/24/27 | 25,850 | 22,982 |
| | HSBC Holdings plc | 5.887% | 8/14/27 | 49,615 | 49,464 |
| | HSBC Holdings plc | 2.251% | 11/22/27 | 74,610 | 66,488 |
| 2 | HSBC Holdings plc | 4.041% | 3/13/28 | 21,805 | 20,466 |
| | HSBC Holdings plc | 7.390% | 11/3/28 | 36,196 | 38,021 |
| 2 | HSBC Holdings plc | 4.583% | 6/19/29 | 40,480 | 38,211 |
| | HSBC Holdings plc | 2.206% | 8/17/29 | 53,960 | 45,195 |
| 2 | HSBC Holdings plc | 2.357% | 8/18/31 | 54,320 | 43,073 |
| | HSBC Holdings plc | 2.804% | 5/24/32 | 50,910 | 40,653 |
| | HSBC Holdings plc | 2.871% | 11/22/32 | 52,995 | 42,132 |
| | HSBC Holdings plc | 5.402% | 8/11/33 | 22,060 | 21,039 |
| | HSBC Holdings plc | 6.500% | 5/2/36 | 22,500 | 22,829 |
| | HSBC Holdings plc | 6.100% | 1/14/42 | 38,220 | 40,020 |
| | Huntington National Bank | 4.552% | 5/17/28 | 11,240 | 10,637 |
| | ING Groep NV | 3.950% | 3/29/27 | 44,565 | 42,277 |
| | ING Groep NV | 1.726% | 4/1/27 | 16,075 | 14,460 |
| | Intercontinental Exchange Inc. | 4.350% | 6/15/29 | 8,575 | 8,219 |
| | Intercontinental Exchange Inc. | 1.850% | 9/15/32 | 26,030 | 19,811 |
| | Intercontinental Exchange Inc. | 4.600% | 3/15/33 | 38,595 | 36,846 |
| | Intercontinental Exchange Inc. | 2.650% | 9/15/40 | 5,860 | 4,087 |
| | Intercontinental Exchange Inc. | 3.000% | 6/15/50 | 55,205 | 36,822 |
| | Intercontinental Exchange Inc. | 4.950% | 6/15/52 | 74,200 | 69,115 |
| 4 | JAB Holdings BV | 2.200% | 11/23/30 | 9,385 | 7,352 |
| 4 | JAB Holdings BV | 3.750% | 5/28/51 | 19,275 | 12,600 |
| 4 | JAB Holdings BV | 4.500% | 4/8/52 | 31,940 | 23,822 |
| 4 | Jackson National Life Global Funding | 3.250% | 1/30/24 | 24,070 | 23,782 |
| 4 | Jackson National Life Global Funding | 1.750% | 1/12/25 | 18,915 | 17,725 |
| 4 | Jackson National Life Insurance Co. | 8.150% | 3/15/27 | 18,890 | 19,918 |
| | JPMorgan Chase & Co. | 3.875% | 2/1/24 | 39,000 | 38,706 |
| | JPMorgan Chase & Co. | 3.900% | 7/15/25 | 13,870 | 13,478 |
| | JPMorgan Chase & Co. | 2.069% | 6/1/29 | 42,085 | 36,091 |
| 2 | JPMorgan Chase & Co. | 4.452% | 12/5/29 | 64,735 | 61,691 |
| 2 | JPMorgan Chase & Co. | 3.702% | 5/6/30 | 16,000 | 14,601 |
| | JPMorgan Chase & Co. | 2.580% | 4/22/32 | 58,675 | 48,011 |
| | JPMorgan Chase & Co. | 4.586% | 4/26/33 | 30,000 | 28,053 |
| | JPMorgan Chase & Co. | 4.912% | 7/25/33 | 37,288 | 35,809 |
| | JPMorgan Chase & Co. | 5.717% | 9/14/33 | 10,140 | 10,136 |
| | JPMorgan Chase & Co. | 5.350% | 6/1/34 | 100,000 | 98,909 |
| 2 | JPMorgan Chase & Co. | 3.109% | 4/22/41 | 19,440 | 14,341 |
| | JPMorgan Chase & Co. | 5.600% | 7/15/41 | 96,000 | 97,238 |
| | JPMorgan Chase & Co. | 5.400% | 1/6/42 | 18,035 | 17,992 |
| | JPMorgan Chase & Co. | 3.157% | 4/22/42 | 50,000 | 36,619 |
| | JPMorgan Chase & Co. | 5.625% | 8/16/43 | 16,100 | 16,007 |
| | JPMorgan Chase & Co. | 4.950% | 6/1/45 | 15,000 | 13,718 |
| 2 | JPMorgan Chase & Co. | 3.964% | 11/15/48 | 159,600 | 126,453 |
| 2 | JPMorgan Chase & Co. | 3.109% | 4/22/51 | 19,885 | 13,467 |
| 4 | KBC Group NV | 5.796% | 1/19/29 | 7,540 | 7,464 |
| 4 | Liberty Mutual Group Inc. | 4.569% | 2/1/29 | 14,170 | 13,671 |
| 4 | Liberty Mutual Group Inc. | 5.500% | 6/15/52 | 26,870 | 24,309 |
| 4 | Liberty Mutual Insurance Co. | 7.875% | 10/15/26 | 31,210 | 32,281 |
| 4 | LSEGA Financing plc | 1.375% | 4/6/26 | 56,790 | 51,027 |
| 4 | LSEGA Financing plc | 2.000% | 4/6/28 | 24,615 | 21,252 |
| 4 | LSEGA Financing plc | 2.500% | 4/6/31 | 46,910 | 38,777 |
| 4 | Macquarie Group Ltd. | 1.935% | 4/14/28 | 42,835 | 37,265 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|---|--------|---------------|---------------------|----------------------|
| 4 | Macquarie Group Ltd. | 2.871% | 1/14/33 | 56,227 | 44,073 |
| 2 | Manufacturers & Traders Trust Co. | 2.900% | 2/6/25 | 24,685 | 23,447 |
| | Manufacturers & Traders Trust Co. | 4.700% | 1/27/28 | 60,369 | 56,371 |
| | Marsh & McLennan Cos. Inc. | 4.375% | 3/15/29 | 23,405 | 22,651 |
| | Marsh & McLennan Cos. Inc. | 4.900% | 3/15/49 | 10,915 | 10,023 |
| | Marsh & McLennan Cos. Inc. | 2.900% | 12/15/51 | 20,255 | 13,115 |
| | Marsh & McLennan Cos. Inc. | 5.450% | 3/15/53 | 7,835 | 7,728 |
| 4 | Massachusetts Mutual Life Insurance Co. | 3.200% | 12/1/61 | 30,000 | 18,472 |
| | MetLife Inc. | 3.600% | 4/10/24 | 35,035 | 34,576 |
| | MetLife Inc. | 4.125% | 8/13/42 | 15,565 | 12,899 |
| | MetLife Inc. | 4.875% | 11/13/43 | 17,000 | 15,501 |
| | MetLife Inc. | 5.000% | 7/15/52 | 15,634 | 14,225 |
| 4 | Metropolitan Life Global Funding I | 3.450% | 12/18/26 | 23,660 | 22,298 |
| 4 | Metropolitan Life Global Funding I | 4.400% | 6/30/27 | 9,910 | 9,577 |
| 4 | Metropolitan Life Global Funding I | 3.000% | 9/19/27 | 21,455 | 19,615 |
| 4 | Metropolitan Life Global Funding I | 4.300% | 8/25/29 | 15,345 | 14,560 |
| 4 | Metropolitan Life Global Funding I | 2.400% | 1/11/32 | 53,825 | 43,621 |
| 4 | Metropolitan Life Global Funding I | 5.150% | 3/28/33 | 16,475 | 16,090 |
| | Mitsubishi UFJ Financial Group Inc. | 5.017% | 7/20/28 | 31,915 | 31,252 |
| 2 | Morgan Stanley | 3.875% | 4/29/24 | 97,010 | 95,777 |
| 2 | Morgan Stanley | 3.700% | 10/23/24 | 29,050 | 28,426 |
| | Morgan Stanley | 0.790% | 5/30/25 | 42,545 | 40,794 |
| 2 | Morgan Stanley | 2.720% | 7/22/25 | 53,860 | 52,268 |
| 2 | Morgan Stanley | 4.000% | 7/23/25 | 29,455 | 28,581 |
| 2 | Morgan Stanley | 2.630% | 2/18/26 | 61,765 | 58,845 |
| 2 | Morgan Stanley | 3.125% | 7/27/26 | 11,435 | 10,704 |
| 2 | Morgan Stanley | 6.250% | 8/9/26 | 20,000 | 20,428 |
| | Morgan Stanley | 3.625% | 1/20/27 | 60,000 | 56,679 |
| 2 | Morgan Stanley | 3.772% | 1/24/29 | 56,905 | 52,759 |
| 2 | Morgan Stanley | 2.699% | 1/22/31 | 74,290 | 62,566 |
| 2 | Morgan Stanley | 1.928% | 4/28/32 | 50,000 | 38,545 |
| 2 | Morgan Stanley | 2.239% | 7/21/32 | 81,175 | 63,686 |
| 2 | Morgan Stanley | 2.511% | 10/20/32 | 36,580 | 29,147 |
| | Morgan Stanley | 2.943% | 1/21/33 | 31,555 | 25,877 |
| | Morgan Stanley | 2.484% | 9/16/36 | 43,080 | 32,457 |
| | Morgan Stanley | 5.948% | 1/19/38 | 25,160 | 24,484 |
| | Morgan Stanley | 4.300% | 1/27/45 | 18,360 | 15,607 |
| | Nasdaq Inc. | 5.550% | 2/15/34 | 17,880 | 17,810 |
| | Nasdaq Inc. | 3.950% | 3/7/52 | 18,120 | 13,565 |
| | Nasdaq Inc. | 5.950% | 8/15/53 | 6,285 | 6,234 |
| | Nasdaq Inc. | 6.100% | 6/28/63 | 4,555 | 4,494 |
| | National Australia Bank Ltd. | 3.905% | 6/9/27 | 33,500 | 32,029 |
| 4 | National Australia Bank Ltd. | 2.332% | 8/21/30 | 75,550 | 58,812 |
| 4 | National Australia Bank Ltd. | 2.990% | 5/21/31 | 62,492 | 49,889 |
| 4 | National Australia Bank Ltd. | 3.347% | 1/12/37 | 38,825 | 30,331 |
| 4 | National Securities Clearing Corp. | 5.100% | 11/21/27 | 52,090 | 51,979 |
| 4 | Nationwide Financial Services Inc. | 3.900% | 11/30/49 | 48,905 | 36,302 |
| 4 | Nationwide Mutual Insurance Co. | 4.350% | 4/30/50 | 41,675 | 31,754 |
| | NatWest Group plc | 1.642% | 6/14/27 | 29,040 | 25,793 |
| 4 | NatWest Markets plc | 0.800% | 8/12/24 | 22,050 | 21,034 |
| 4 | NBK SPC Ltd. | 1.625% | 9/15/27 | 67,900 | 60,345 |
| 4 | New York Life Global Funding | 2.900% | 1/17/24 | 29,050 | 28,737 |
| 4 | New York Life Insurance Co. | 5.875% | 5/15/33 | 55,395 | 56,519 |
| 4 | New York Life Insurance Co. | 3.750% | 5/15/50 | 9,245 | 6,891 |
| 4 | New York Life Insurance Co. | 4.450% | 5/15/69 | 15,270 | 12,168 |
| 4 | Nordea Bank Abp | 1.500% | 9/30/26 | 65,800 | 58,036 |
| 4 | Northwestern Mutual Life Insurance Co. | 3.850% | 9/30/47 | 30,684 | 23,120 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|---|--------|---------------|---------------------|----------------------|
| 4 | Northwestern Mutual Life Insurance Co. | 3.625% | 9/30/59 | 9,324 | 6,311 |
| 4 | Pacific Life Global Funding II | 1.375% | 4/14/26 | 27,085 | 24,371 |
| 4 | Pacific LifeCorp | 5.400% | 9/15/52 | 18,030 | 17,101 |
| 4 | Penske Truck Leasing Co. LP | 3.450% | 7/1/24 | 16,420 | 16,074 |
| 4 | Penske Truck Leasing Co. LP | 2.700% | 11/1/24 | 10,220 | 9,813 |
| 4 | Penske Truck Leasing Co. LP | 3.950% | 3/10/25 | 52,010 | 50,303 |
| 4 | Penske Truck Leasing Co. LP | 4.450% | 1/29/26 | 16,450 | 15,851 |
| 4 | Penske Truck Leasing Co. LP | 5.875% | 11/15/27 | 45,805 | 45,550 |
| 4 | Penske Truck Leasing Co. LP | 5.700% | 2/1/28 | 41,755 | 41,245 |
| 4 | Penske Truck Leasing Co. LP | 6.050% | 8/1/28 | 37,310 | 37,325 |
| 2 | PNC Bank NA | 3.300% | 10/30/24 | 18,195 | 17,678 |
| 2 | PNC Bank NA | 3.100% | 10/25/27 | 41,975 | 38,303 |
| 2 | PNC Bank NA | 3.250% | 1/22/28 | 60,465 | 55,325 |
| 4 | Pricoa Global Funding I | 5.100% | 5/30/28 | 33,975 | 34,058 |
| 4 | Principal Life Global Funding II | 2.500% | 9/16/29 | 25,000 | 21,102 |
| | Progressive Corp. | 4.950% | 6/15/33 | 54,414 | 53,437 |
| 4 | Protective Life Global Funding | 4.714% | 7/6/27 | 18,335 | 17,836 |
| 4 | RGA Global Funding | 2.700% | 1/18/29 | 14,330 | 12,363 |
| 2 | Royal Bank of Canada | 5.000% | 2/1/33 | 49,000 | 47,496 |
| 4 | Standard Chartered plc | 1.214% | 3/23/25 | 6,465 | 6,271 |
| 4 | Standard Chartered plc | 6.301% | 1/9/29 | 32,130 | 32,367 |
| | State Street Corp. | 4.821% | 1/26/34 | 14,655 | 13,903 |
| 4 | Sumitomo Mitsui Trust Bank Ltd. | 0.850% | 3/25/24 | 58,195 | 56,598 |
| 4 | Svenska Handelsbanken AB | 1.418% | 6/11/27 | 62,395 | 55,097 |
| 4 | Teachers Insurance & Annuity Association of America | 4.900% | 9/15/44 | 32,380 | 28,948 |
| 4 | Teachers Insurance & Annuity Association of America | 4.270% | 5/15/47 | 42,390 | 34,184 |
| | Toronto-Dominion Bank | 4.456% | 6/8/32 | 13,271 | 12,368 |
| 2 | Truist Financial Corp. | 3.700% | 6/5/25 | 49,000 | 47,221 |
| 2 | Truist Financial Corp. | 4.873% | 1/26/29 | 34,945 | 33,503 |
| 4 | UBS AG | 1.250% | 6/1/26 | 36,125 | 32,412 |
| | UBS Group AG | 3.750% | 3/26/25 | 28,568 | 27,587 |
| 4 | UBS Group AG | 2.593% | 9/11/25 | 17,585 | 16,955 |
| 4 | UBS Group AG | 1.305% | 2/2/27 | 14,940 | 13,296 |
| 4 | UBS Group AG | 1.494% | 8/10/27 | 40,005 | 35,174 |
| 4 | UBS Group AG | 3.869% | 1/12/29 | 10,980 | 10,097 |
| 4 | UBS Group AG | 2.095% | 2/11/32 | 23,650 | 18,213 |
| 4 | UBS Group AG | 3.091% | 5/14/32 | 59,185 | 48,721 |
| 4 | UBS Group AG | 2.746% | 2/11/33 | 16,800 | 13,219 |
| 4 | UBS Group AG | 6.537% | 8/12/33 | 18,290 | 19,004 |
| 4 | UBS Group AG | 3.179% | 2/11/43 | 36,770 | 25,468 |
| 4 | UniCredit SpA | 1.982% | 6/3/27 | 35,165 | 31,183 |
| 4 | UniCredit SpA | 3.127% | 6/3/32 | 35,545 | 28,027 |
| 2 | US Bancorp | 3.700% | 1/30/24 | 52,500 | 52,014 |
| 2 | US Bancorp | 2.677% | 1/27/33 | 16,145 | 12,832 |
| | US Bancorp | 2.491% | 11/3/36 | 24,622 | 18,136 |
| | Wells Fargo & Co. | 4.480% | 1/16/24 | 46,156 | 45,878 |
| 2 | Wells Fargo & Co. | 3.750% | 1/24/24 | 50,755 | 50,334 |
| 2 | Wells Fargo & Co. | 3.550% | 9/29/25 | 32,170 | 30,864 |
| | Wells Fargo & Co. | 3.000% | 4/22/26 | 39,405 | 36,908 |
| 2 | Wells Fargo & Co. | 3.196% | 6/17/27 | 60,555 | 56,604 |
| 2 | Wells Fargo & Co. | 3.526% | 3/24/28 | 19,500 | 18,148 |
| 2 | Wells Fargo & Co. | 2.879% | 10/30/30 | 15,000 | 12,833 |
| 2 | Wells Fargo & Co. | 2.572% | 2/11/31 | 76,020 | 63,461 |
| 2 | Wells Fargo & Co. | 3.350% | 3/2/33 | 7,970 | 6,714 |
| 2 | Wells Fargo & Co. | 4.897% | 7/25/33 | 117,741 | 110,780 |
| | Wells Fargo & Co. | 5.389% | 4/24/34 | 10,525 | 10,253 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|-------------------|---------------|---------------------|----------------------|--------|
| | Wells Fargo & Co. | 5.606% | 1/15/44 | 71,831 | 67,640 |
| 2 | Wells Fargo & Co. | 4.650% | 11/4/44 | 10,315 | 8,530 |
| 2 | Wells Fargo & Co. | 4.900% | 11/17/45 | 19,160 | 16,434 |
| 2 | Wells Fargo & Co. | 4.400% | 6/14/46 | 73,300 | 58,111 |
| 2 | Wells Fargo & Co. | 4.750% | 12/7/46 | 23,150 | 19,207 |
| 2 | Wells Fargo & Co. | 4.611% | 4/25/53 | 84,025 | 71,049 |

9,911,742

Health Care (2.0%)

| | | | | | |
|---|-----------------------------------|--------|----------|--------|--------|
| | AbbVie Inc. | 3.800% | 3/15/25 | 15,725 | 15,311 |
| 2 | AdventHealth Obligated Group | 2.795% | 11/15/51 | 30,030 | 19,187 |
| 2 | Advocate Health & Hospitals Corp. | 2.211% | 6/15/30 | 7,210 | 5,977 |
| 2 | Advocate Health & Hospitals Corp. | 3.008% | 6/15/50 | 8,980 | 5,992 |
| 4 | Alcon Finance Corp. | 2.750% | 9/23/26 | 5,830 | 5,382 |
| 4 | Alcon Finance Corp. | 2.600% | 5/27/30 | 5,665 | 4,769 |
| 4 | Alcon Finance Corp. | 5.375% | 12/6/32 | 8,550 | 8,512 |
| 4 | Alcon Finance Corp. | 3.800% | 9/23/49 | 6,025 | 4,509 |
| 4 | Alcon Finance Corp. | 5.750% | 12/6/52 | 3,290 | 3,343 |
| | Amgen Inc. | 4.400% | 5/1/45 | 4,734 | 3,974 |
| | Amgen Inc. | 4.200% | 2/22/52 | 17,717 | 14,099 |
| | Amgen Inc. | 5.750% | 3/2/63 | 13,585 | 13,400 |
| 2 | Ascension Health | 2.532% | 11/15/29 | 22,515 | 19,433 |
| 2 | Ascension Health | 4.847% | 11/15/53 | 23,970 | 22,218 |
| | AstraZeneca plc | 4.000% | 1/17/29 | 44,555 | 42,726 |
| | AstraZeneca plc | 6.450% | 9/15/37 | 23,385 | 26,296 |
| | Banner Health | 2.907% | 1/1/42 | 29,965 | 21,330 |
| 4 | Bayer US Finance LLC | 3.375% | 10/8/24 | 33,220 | 32,290 |
| 4 | Bayer US Finance II LLC | 4.250% | 12/15/25 | 46,665 | 45,189 |
| 2 | Beth Israel Lahey Health Inc. | 3.080% | 7/1/51 | 8,555 | 5,253 |
| 2 | Bon Secours Mercy Health Inc. | 4.302% | 7/1/28 | 20,339 | 19,484 |
| 2 | Bon Secours Mercy Health Inc. | 3.464% | 6/1/30 | 17,085 | 15,281 |
| 2 | Bon Secours Mercy Health Inc. | 2.095% | 6/1/31 | 11,305 | 9,019 |
| | Bristol-Myers Squibb Co. | 3.550% | 3/15/42 | 63,155 | 50,133 |
| | Bristol-Myers Squibb Co. | 4.550% | 2/20/48 | 5,703 | 5,053 |
| | Bristol-Myers Squibb Co. | 4.250% | 10/26/49 | 4,235 | 3,574 |
| 2 | Cedars-Sinai Health System | 2.288% | 8/15/31 | 43,795 | 35,473 |
| 2 | Children's Hospital Corp. | 2.585% | 2/1/50 | 5,460 | 3,359 |
| 2 | Cigna Group | 3.250% | 4/15/25 | 31,655 | 30,489 |
| | Cigna Group | 4.375% | 10/15/28 | 18,600 | 17,897 |
| | CommonSpirit Health | 2.760% | 10/1/24 | 29,395 | 28,431 |
| | CommonSpirit Health | 3.347% | 10/1/29 | 36,655 | 32,662 |
| | CommonSpirit Health | 2.782% | 10/1/30 | 21,827 | 18,320 |
| 2 | CommonSpirit Health | 4.350% | 11/1/42 | 28,315 | 23,709 |
| | CommonSpirit Health | 3.910% | 10/1/50 | 4,370 | 3,286 |
| 2 | Cottage Health Obligated Group | 3.304% | 11/1/49 | 9,875 | 6,999 |
| 4 | CSL Finance plc | 4.250% | 4/27/32 | 31,340 | 29,350 |
| 4 | CSL Finance plc | 4.750% | 4/27/52 | 1,160 | 1,042 |
| | CVS Health Corp. | 1.750% | 8/21/30 | 4,940 | 3,917 |
| | CVS Health Corp. | 4.875% | 7/20/35 | 6,900 | 6,420 |
| | Dignity Health | 3.812% | 11/1/24 | 20,780 | 20,278 |
| | Elevance Health Inc. | 3.650% | 12/1/27 | 26,975 | 25,423 |
| | Elevance Health Inc. | 4.101% | 3/1/28 | 8,486 | 8,127 |
| | Elevance Health Inc. | 2.550% | 3/15/31 | 35,565 | 29,750 |
| | Elevance Health Inc. | 5.500% | 10/15/32 | 17,525 | 17,852 |
| | Elevance Health Inc. | 4.650% | 8/15/44 | 2,876 | 2,509 |
| | Elevance Health Inc. | 6.100% | 10/15/52 | 4,640 | 4,917 |
| | Eli Lilly & Co. | 4.875% | 2/27/53 | 8,710 | 8,562 |
| | Eli Lilly & Co. | 4.950% | 2/27/63 | 7,570 | 7,392 |
| | Gilead Sciences Inc. | 3.700% | 4/1/24 | 26,895 | 26,574 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--|--------|---------------|---------------------|----------------------|
| | Gilead Sciences Inc. | 3.500% | 2/1/25 | 22,335 | 21,740 |
| | Gilead Sciences Inc. | 2.600% | 10/1/40 | 45,247 | 31,497 |
| | Gilead Sciences Inc. | 4.500% | 2/1/45 | 13,465 | 11,824 |
| | Gilead Sciences Inc. | 4.150% | 3/1/47 | 14,930 | 12,473 |
| | Gilead Sciences Inc. | 2.800% | 10/1/50 | 24,915 | 15,993 |
| | GlaxoSmithKline Capital Inc. | 5.375% | 4/15/34 | 45,000 | 47,662 |
| 2 | Indiana University Health Inc. Obligated Group | 2.852% | 11/1/51 | 12,370 | 7,946 |
| | Inova Health System Foundation | 4.068% | 5/15/52 | 20,740 | 17,293 |
| | Kaiser Foundation Hospitals | 3.150% | 5/1/27 | 14,823 | 13,993 |
| 2 | Kaiser Foundation Hospitals | 2.810% | 6/1/41 | 37,455 | 26,585 |
| | Kaiser Foundation Hospitals | 4.875% | 4/1/42 | 14,250 | 13,405 |
| 2 | Kaiser Foundation Hospitals | 3.002% | 6/1/51 | 36,720 | 24,886 |
| 2 | Mass General Brigham Inc. | 3.192% | 7/1/49 | 12,361 | 8,758 |
| 2 | Mass General Brigham Inc. | 3.342% | 7/1/60 | 32,045 | 21,962 |
| 2 | Memorial Sloan-Kettering Cancer Center | 2.955% | 1/1/50 | 18,985 | 12,781 |
| | Memorial Sloan-Kettering Cancer Center | 4.125% | 7/1/52 | 12,320 | 10,253 |
| 2 | Memorial Sloan-Kettering Cancer Center | 4.200% | 7/1/55 | 5,910 | 4,913 |
| | Merck & Co. Inc. | 3.400% | 3/7/29 | 44,290 | 41,228 |
| | Merck & Co. Inc. | 4.150% | 5/18/43 | 22,090 | 19,524 |
| | Merck & Co. Inc. | 4.000% | 3/7/49 | 52,385 | 44,259 |
| | Novartis Capital Corp. | 3.400% | 5/6/24 | 16,695 | 16,443 |
| | Novartis Capital Corp. | 4.400% | 5/6/44 | 25,896 | 23,944 |
| | OhioHealth Corp. | 2.297% | 11/15/31 | 26,665 | 21,713 |
| | OhioHealth Corp. | 2.834% | 11/15/41 | 16,515 | 11,740 |
| | Pfizer Inc. | 3.450% | 3/15/29 | 70,335 | 65,938 |
| | Pfizer Inc. | 1.700% | 5/28/30 | 6,065 | 4,996 |
| | Pfizer Inc. | 4.100% | 9/15/38 | 53,995 | 48,374 |
| | Pfizer Investment Enterprises Pte. Ltd. | 4.750% | 5/19/33 | 33,645 | 33,105 |
| | Pfizer Investment Enterprises Pte. Ltd. | 5.110% | 5/19/43 | 13,207 | 12,854 |
| | Pfizer Investment Enterprises Pte. Ltd. | 5.300% | 5/19/53 | 32,270 | 32,277 |
| 2 | Piedmont Healthcare Inc. | 2.044% | 1/1/32 | 8,825 | 6,925 |
| 2 | Piedmont Healthcare Inc. | 2.719% | 1/1/42 | 8,830 | 5,854 |
| | Piedmont Healthcare Inc. | 2.864% | 1/1/52 | 11,725 | 7,362 |
| 2 | Providence St. Joseph Health Obligated Group | 2.532% | 10/1/29 | 17,470 | 14,809 |
| 2 | Providence St. Joseph Health Obligated Group | 3.930% | 10/1/48 | 11,805 | 8,788 |
| 2 | Providence St. Joseph Health Obligated Group | 2.700% | 10/1/51 | 39,905 | 23,308 |
| 4 | Roche Holdings Inc. | 2.607% | 12/13/51 | 8,330 | 5,377 |
| | Royalty Pharma plc | 3.550% | 9/2/50 | 9,555 | 6,231 |
| 2 | Rush Obligated Group | 3.922% | 11/15/29 | 11,880 | 10,986 |
| 2 | SSM Health Care Corp. | 3.823% | 6/1/27 | 34,910 | 33,124 |
| 2 | Sutter Health | 2.294% | 8/15/30 | 18,345 | 15,164 |
| | Takeda Pharmaceutical Co. Ltd. | 2.050% | 3/31/30 | 26,687 | 21,944 |
| | Takeda Pharmaceutical Co. Ltd. | 3.025% | 7/9/40 | 18,255 | 13,238 |
| | Thermo Fisher Scientific Inc. | 1.750% | 10/15/28 | 8,965 | 7,718 |
| | Thermo Fisher Scientific Inc. | 2.000% | 10/15/31 | 19,335 | 15,574 |
| | Toledo Hospital | 5.750% | 11/15/38 | 18,440 | 17,836 |
| | UnitedHealth Group Inc. | 3.100% | 3/15/26 | 15,350 | 14,663 |
| | UnitedHealth Group Inc. | 3.850% | 6/15/28 | 34,565 | 33,080 |
| | UnitedHealth Group Inc. | 2.000% | 5/15/30 | 7,515 | 6,269 |
| | UnitedHealth Group Inc. | 2.300% | 5/15/31 | 14,960 | 12,490 |
| | UnitedHealth Group Inc. | 4.200% | 5/15/32 | 23,545 | 22,234 |
| | UnitedHealth Group Inc. | 4.625% | 7/15/35 | 9,595 | 9,274 |
| | UnitedHealth Group Inc. | 3.500% | 8/15/39 | 7,480 | 6,112 |
| | UnitedHealth Group Inc. | 2.750% | 5/15/40 | 8,505 | 6,120 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|-------------------------|--------|---------------|---------------------|----------------------|
| UnitedHealth Group Inc. | 3.050% | 5/15/41 | 27,142 | 20,250 |
| UnitedHealth Group Inc. | 4.250% | 3/15/43 | 67,400 | 58,808 |
| UnitedHealth Group Inc. | 4.750% | 7/15/45 | 24,520 | 22,794 |
| UnitedHealth Group Inc. | 4.200% | 1/15/47 | 8,620 | 7,297 |
| UnitedHealth Group Inc. | 3.750% | 10/15/47 | 4,985 | 3,928 |
| UnitedHealth Group Inc. | 4.250% | 6/15/48 | 22,215 | 18,807 |
| UnitedHealth Group Inc. | 4.450% | 12/15/48 | 4,970 | 4,354 |
| UnitedHealth Group Inc. | 3.700% | 8/15/49 | 23,160 | 17,923 |
| UnitedHealth Group Inc. | 2.900% | 5/15/50 | 31,449 | 20,901 |
| UnitedHealth Group Inc. | 3.250% | 5/15/51 | 40,050 | 28,402 |
| UnitedHealth Group Inc. | 4.750% | 5/15/52 | 7,175 | 6,536 |
| UnitedHealth Group Inc. | 5.875% | 2/15/53 | 55,051 | 58,804 |
| UnitedHealth Group Inc. | 3.875% | 8/15/59 | 19,125 | 14,728 |
| Wyeth LLC | 5.950% | 4/1/37 | 25,000 | 26,753 |
| Zeneca Wilmington Inc. | 7.000% | 11/15/23 | 29,000 | 29,066 |
| | | | | 2,158,662 |

Industrials (1.0%)

| | | | | | |
|---|---|--------|----------|--------|--------|
| 4 | Ashtead Capital Inc. | 2.450% | 8/12/31 | 17,915 | 14,014 |
| 4 | Ashtead Capital Inc. | 5.550% | 5/30/33 | 4,400 | 4,213 |
| 4 | Ashtead Capital Inc. | 5.950% | 10/15/33 | 8,445 | 8,296 |
| 4 | BAE Systems Holdings Inc. | 3.850% | 12/15/25 | 11,010 | 10,610 |
| 4 | BAE Systems plc | 3.400% | 4/15/30 | 7,335 | 6,544 |
| | Boeing Co. | 1.433% | 2/4/24 | 15,490 | 15,191 |
| | Boeing Co. | 2.700% | 2/1/27 | 17,155 | 15,684 |
| | Boeing Co. | 3.625% | 2/1/31 | 16,384 | 14,627 |
| | Boeing Co. | 8.625% | 11/15/31 | 9,460 | 11,205 |
| | Burlington Northern Santa Fe LLC | 3.850% | 9/1/23 | 20,891 | 20,891 |
| | Burlington Northern Santa Fe LLC | 4.550% | 9/1/44 | 6,000 | 5,371 |
| | Burlington Northern Santa Fe LLC | 4.150% | 4/1/45 | 13,365 | 11,285 |
| | Burlington Northern Santa Fe LLC | 4.050% | 6/15/48 | 2,715 | 2,229 |
| | Burlington Northern Santa Fe LLC | 3.050% | 2/15/51 | 9,950 | 6,790 |
| | Burlington Northern Santa Fe LLC | 3.300% | 9/15/51 | 20,000 | 14,356 |
| | Burlington Northern Santa Fe LLC | 2.875% | 6/15/52 | 17,935 | 11,822 |
| | Burlington Northern Santa Fe LLC | 4.450% | 1/15/53 | 2,609 | 2,318 |
| | Canadian National Railway Co. | 2.450% | 5/1/50 | 6,870 | 4,208 |
| | Canadian Pacific Railway Co. | 4.950% | 8/15/45 | 16,985 | 15,501 |
| | Caterpillar Inc. | 3.400% | 5/15/24 | 14,200 | 13,997 |
| | CSX Corp. | 3.350% | 9/15/49 | 5,535 | 3,926 |
| 4 | Daimler Truck Finance North America LLC | 5.150% | 1/16/26 | 14,600 | 14,491 |
| 4 | Daimler Truck Finance North America LLC | 3.650% | 4/7/27 | 17,489 | 16,540 |
| 4 | Daimler Truck Finance North America LLC | 5.125% | 1/19/28 | 4,630 | 4,571 |
| | Deere & Co. | 7.125% | 3/3/31 | 17,500 | 20,263 |
| | Eaton Corp. | 4.150% | 3/15/33 | 17,444 | 16,422 |
| | Eaton Corp. | 4.700% | 8/23/52 | 5,205 | 4,840 |
| 4 | ERAC USA Finance LLC | 4.900% | 5/1/33 | 45,854 | 44,753 |
| 4 | ERAC USA Finance LLC | 5.625% | 3/15/42 | 21,787 | 21,391 |
| 4 | ERAC USA Finance LLC | 5.400% | 5/1/53 | 27,091 | 26,477 |
| | Honeywell International Inc. | 4.250% | 1/15/29 | 32,230 | 31,304 |
| | Honeywell International Inc. | 5.000% | 2/15/33 | 77,308 | 77,907 |
| | Honeywell International Inc. | 4.500% | 1/15/34 | 54,395 | 52,548 |
| | Illinois Tool Works Inc. | 3.500% | 3/1/24 | 52,955 | 52,428 |
| 2 | John Deere Capital Corp. | 3.450% | 3/13/25 | 43,145 | 42,033 |
| | Lockheed Martin Corp. | 1.850% | 6/15/30 | 1,700 | 1,409 |
| | Lockheed Martin Corp. | 5.250% | 1/15/33 | 42,925 | 44,011 |
| | Lockheed Martin Corp. | 4.500% | 5/15/36 | 8,015 | 7,605 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---------------------------|---|---------------|---------------------|----------------------|------------------|
| | Lockheed Martin Corp. | 4.700% | 5/15/46 | 14,370 | 13,440 |
| | Lockheed Martin Corp. | 5.700% | 11/15/54 | 23,614 | 25,315 |
| | Republic Services Inc. | 4.875% | 4/1/29 | 3,595 | 3,544 |
| | RTX Corp. | 4.125% | 11/16/28 | 16,675 | 15,910 |
| | RTX Corp. | 4.450% | 11/16/38 | 9,325 | 8,260 |
| 4 | Siemens Financieringsmaatschappij NV | 3.125% | 3/16/24 | 61,400 | 60,583 |
| 4 | Siemens Financieringsmaatschappij NV | 1.700% | 3/11/28 | 20,360 | 17,635 |
| 4 | Siemens Financieringsmaatschappij NV | 2.150% | 3/11/31 | 35,655 | 29,393 |
| 4 | Siemens Financieringsmaatschappij NV | 4.400% | 5/27/45 | 34,365 | 30,650 |
| | Teledyne Technologies Inc. | 2.250% | 4/1/28 | 30,011 | 26,168 |
| | Teledyne Technologies Inc. | 2.750% | 4/1/31 | 30,128 | 25,117 |
| | Trane Technologies Financing Ltd. | 5.250% | 3/3/33 | 16,705 | 16,677 |
| | Union Pacific Corp. | 3.700% | 3/1/29 | 17,470 | 16,549 |
| | Union Pacific Corp. | 2.800% | 2/14/32 | 357 | 305 |
| | Union Pacific Corp. | 3.375% | 2/14/42 | 17,635 | 13,764 |
| | Union Pacific Corp. | 3.250% | 2/5/50 | 1,409 | 1,015 |
| | Union Pacific Corp. | 3.799% | 10/1/51 | 24,211 | 19,101 |
| | Union Pacific Corp. | 3.500% | 2/14/53 | 65,235 | 48,482 |
| | Union Pacific Corp. | 3.750% | 2/5/70 | 13,510 | 9,840 |
| 2 | United Airlines Pass-Through Trust Class B Series 2018-1 | 4.600% | 3/1/26 | 4,552 | 4,301 |
| | | | | | 1,078,120 |
| Real Estate (0.4%) | | | | | |
| | American Tower Corp. | 5.000% | 2/15/24 | 2,770 | 2,757 |
| | American Tower Corp. | 4.400% | 2/15/26 | 7,315 | 7,116 |
| | American Tower Corp. | 3.800% | 8/15/29 | 33,804 | 30,729 |
| | Boston Properties LP | 3.125% | 9/1/23 | 13,275 | 13,275 |
| | Boston Properties LP | 3.800% | 2/1/24 | 1,750 | 1,728 |
| | CubeSmart LP | 2.250% | 12/15/28 | 12,135 | 10,298 |
| | Extra Space Storage LP | 5.500% | 7/1/30 | 12,185 | 12,075 |
| | Healthpeak OP LLC | 2.125% | 12/1/28 | 30,395 | 25,964 |
| | Healthpeak OP LLC | 3.000% | 1/15/30 | 31,475 | 27,270 |
| | Prologis LP | 5.250% | 6/15/53 | 20,000 | 19,049 |
| | Public Storage Operating Co. | 5.125% | 1/15/29 | 6,100 | 6,090 |
| | Public Storage Operating Co. | 5.100% | 8/1/33 | 6,160 | 6,107 |
| | Public Storage Operating Co. | 5.350% | 8/1/53 | 3,400 | 3,312 |
| | Realty Income Corp. | 2.200% | 6/15/28 | 24,400 | 21,180 |
| | Realty Income Corp. | 4.700% | 12/15/28 | 27,200 | 26,390 |
| | Realty Income Corp. | 3.250% | 1/15/31 | 12,940 | 11,174 |
| | Realty Income Corp. | 2.850% | 12/15/32 | 16,610 | 13,460 |
| | Realty Income Corp. | 4.900% | 7/15/33 | 26,434 | 25,084 |
| 4 | SBA Tower Trust | 2.836% | 1/15/25 | 25,075 | 23,938 |
| 4 | SBA Tower Trust | 1.884% | 1/15/26 | 8,960 | 8,118 |
| 4 | SBA Tower Trust | 1.631% | 11/15/26 | 34,975 | 30,229 |
| 4 | SBA Tower Trust | 1.840% | 4/15/27 | 54,190 | 46,637 |
| 4 | SBA Tower Trust | 2.593% | 10/15/31 | 51,750 | 40,407 |
| 4 | Scentre Group Trust 1 | 4.375% | 5/28/30 | 19,110 | 17,776 |
| | Simon Property Group LP | 3.750% | 2/1/24 | 3,265 | 3,235 |
| | Simon Property Group LP | 3.375% | 10/1/24 | 10,055 | 9,808 |
| | Simon Property Group LP | 2.450% | 9/13/29 | 19,865 | 16,817 |
| | | | | | 460,023 |
| Technology (1.7%) | | | | | |
| | Apple Inc. | 3.000% | 2/9/24 | 22,535 | 22,288 |
| | Apple Inc. | 3.450% | 5/6/24 | 39,950 | 39,418 |
| | Apple Inc. | 2.850% | 5/11/24 | 44,990 | 44,200 |
| | Apple Inc. | 3.250% | 2/23/26 | 37,631 | 36,181 |
| | Apple Inc. | 2.450% | 8/4/26 | 43,466 | 40,693 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---------------------------------------|--------|---------------|---------------------|----------------------|
| Apple Inc. | 3.350% | 2/9/27 | 55,925 | 53,438 |
| Apple Inc. | 3.200% | 5/11/27 | 39,185 | 37,210 |
| Apple Inc. | 2.900% | 9/12/27 | 55,355 | 51,787 |
| Apple Inc. | 3.850% | 5/4/43 | 17,000 | 14,711 |
| Apple Inc. | 4.450% | 5/6/44 | 5,075 | 4,823 |
| Apple Inc. | 3.850% | 8/4/46 | 36,890 | 31,171 |
| Apple Inc. | 2.650% | 5/11/50 | 17,660 | 11,759 |
| Apple Inc. | 4.850% | 5/10/53 | 40,314 | 39,790 |
| Apple Inc. | 2.550% | 8/20/60 | 33,530 | 21,075 |
| Broadcom Corp. | 3.875% | 1/15/27 | 11,385 | 10,815 |
| Broadcom Inc. | 4.110% | 9/15/28 | 37,859 | 35,612 |
| Broadcom Inc. | 4.150% | 11/15/30 | 24,480 | 22,362 |
| Broadcom Inc. | 2.600% | 2/15/33 | 24,680 | 19,057 |
| Cisco Systems Inc. | 2.500% | 9/20/26 | 15,676 | 14,673 |
| Intel Corp. | 2.875% | 5/11/24 | 29,395 | 28,821 |
| Intel Corp. | 2.000% | 8/12/31 | 3,635 | 2,935 |
| Intel Corp. | 4.150% | 8/5/32 | 14,568 | 13,703 |
| Intel Corp. | 5.200% | 2/10/33 | 48,660 | 48,576 |
| Intel Corp. | 5.625% | 2/10/43 | 38,241 | 38,123 |
| Intel Corp. | 4.100% | 5/19/46 | 45,545 | 37,217 |
| Intel Corp. | 4.100% | 5/11/47 | 21,904 | 17,801 |
| Intel Corp. | 3.734% | 12/8/47 | 8,096 | 6,123 |
| Intel Corp. | 3.250% | 11/15/49 | 19,400 | 13,179 |
| Intel Corp. | 3.050% | 8/12/51 | 19,202 | 12,420 |
| Intel Corp. | 4.900% | 8/5/52 | 75,206 | 67,785 |
| Intel Corp. | 5.700% | 2/10/53 | 27,140 | 26,863 |
| International Business Machines Corp. | 3.625% | 2/12/24 | 35,000 | 34,648 |
| International Business Machines Corp. | 3.000% | 5/15/24 | 86,100 | 84,522 |
| International Business Machines Corp. | 3.300% | 5/15/26 | 155,985 | 148,682 |
| International Business Machines Corp. | 3.500% | 5/15/29 | 103,700 | 95,603 |
| International Business Machines Corp. | 5.875% | 11/29/32 | 20,240 | 21,471 |
| Microsoft Corp. | 3.125% | 11/3/25 | 17,700 | 17,081 |
| Microsoft Corp. | 3.500% | 2/12/35 | 23,520 | 21,374 |
| Microsoft Corp. | 3.450% | 8/8/36 | 31,097 | 27,644 |
| Microsoft Corp. | 2.525% | 6/1/50 | 122,844 | 81,193 |
| Microsoft Corp. | 2.921% | 3/17/52 | 123,829 | 87,766 |
| Oracle Corp. | 2.950% | 11/15/24 | 79,830 | 77,325 |
| Oracle Corp. | 1.650% | 3/25/26 | 17,300 | 15,763 |
| Oracle Corp. | 3.250% | 11/15/27 | 48,711 | 45,130 |
| QUALCOMM Inc. | 1.300% | 5/20/28 | 27,474 | 23,386 |
| QUALCOMM Inc. | 2.150% | 5/20/30 | 29,475 | 25,045 |
| QUALCOMM Inc. | 1.650% | 5/20/32 | 41,155 | 31,898 |
| QUALCOMM Inc. | 4.250% | 5/20/32 | 6,420 | 6,159 |
| QUALCOMM Inc. | 4.500% | 5/20/52 | 16,672 | 14,525 |
| S&P Global Inc. | 2.700% | 3/1/29 | 7,631 | 6,819 |
| S&P Global Inc. | 3.700% | 3/1/52 | 41,670 | 32,420 |

1,763,063

Utilities (3.1%)

| | | | | |
|---------------------------------------|--------|----------|--------|--------|
| ² AEP Texas Inc. | 4.150% | 5/1/49 | 5,065 | 3,900 |
| ² AEP Texas Inc. | 3.450% | 1/15/50 | 16,810 | 11,608 |
| ² AEP Transmission Co. LLC | 4.500% | 6/15/52 | 9,195 | 7,939 |
| Alabama Power Co. | 5.700% | 2/15/33 | 15,000 | 15,068 |
| Alabama Power Co. | 3.750% | 3/1/45 | 24,430 | 18,643 |
| ² Alabama Power Co. | 4.300% | 7/15/48 | 28,015 | 23,039 |
| Ameren Illinois Co. | 3.800% | 5/15/28 | 22,215 | 21,167 |
| Ameren Illinois Co. | 6.125% | 12/15/28 | 54,000 | 53,317 |
| Ameren Illinois Co. | 3.700% | 12/1/47 | 5,045 | 3,896 |
| American Water Capital Corp. | 2.950% | 9/1/27 | 9,975 | 9,198 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|--|---------------|---------------------|----------------------|--------|
| | American Water Capital Corp. | 4.450% | 6/1/32 | 22,115 | 21,013 |
| | American Water Capital Corp. | 3.750% | 9/1/47 | 1,435 | 1,114 |
| | American Water Capital Corp. | 4.200% | 9/1/48 | 30,403 | 25,065 |
| | American Water Capital Corp. | 4.150% | 6/1/49 | 850 | 704 |
| | American Water Capital Corp. | 3.450% | 5/1/50 | 2,280 | 1,654 |
| | Arizona Public Service Co. | 3.350% | 5/15/50 | 11,220 | 7,495 |
| | Baltimore Gas & Electric Co. | 4.250% | 9/15/48 | 5,000 | 4,101 |
| | Baltimore Gas & Electric Co. | 2.900% | 6/15/50 | 6,549 | 4,211 |
| | Berkshire Hathaway Energy Co. | 6.125% | 4/1/36 | 41,185 | 43,073 |
| | Berkshire Hathaway Energy Co. | 5.950% | 5/15/37 | 830 | 843 |
| | Berkshire Hathaway Energy Co. | 5.150% | 11/15/43 | 10,715 | 9,858 |
| | Berkshire Hathaway Energy Co. | 4.250% | 10/15/50 | 15,865 | 12,385 |
| | Berkshire Hathaway Energy Co. | 4.600% | 5/1/53 | 59,082 | 48,697 |
| 4 | Boston Gas Co. | 3.150% | 8/1/27 | 5,385 | 4,887 |
| 4 | Boston Gas Co. | 3.001% | 8/1/29 | 5,970 | 5,143 |
| 4 | Boston Gas Co. | 3.757% | 3/16/32 | 4,225 | 3,664 |
| 4 | Brooklyn Union Gas Co. | 3.407% | 3/10/26 | 2,685 | 2,544 |
| 4 | Brooklyn Union Gas Co. | 4.273% | 3/15/48 | 61,265 | 45,171 |
| | CenterPoint Energy Resources Corp. | 5.250% | 3/1/28 | 35,850 | 35,793 |
| | CenterPoint Energy Resources Corp. | 4.000% | 4/1/28 | 8,068 | 7,671 |
| | CenterPoint Energy Resources Corp. | 5.400% | 3/1/33 | 28,139 | 28,145 |
| | Cleco Corporate Holdings LLC | 3.375% | 9/15/29 | 9,180 | 7,779 |
| 2 | Cleco Securitization I LLC | 4.646% | 9/1/42 | 27,070 | 24,773 |
| | Commonwealth Edison Co. | 4.350% | 11/15/45 | 13,610 | 11,486 |
| | Commonwealth Edison Co. | 3.650% | 6/15/46 | 6,365 | 4,786 |
| 2 | Commonwealth Edison Co. | 3.750% | 8/15/47 | 10,000 | 7,641 |
| | Commonwealth Edison Co. | 4.000% | 3/1/48 | 13,787 | 11,105 |
| 2 | Commonwealth Edison Co. | 3.850% | 3/15/52 | 6,380 | 4,881 |
| | Consolidated Edison Co. of New York Inc. | 4.500% | 12/1/45 | 36,735 | 31,057 |
| | Consolidated Edison Co. of New York Inc. | 3.850% | 6/15/46 | 2,729 | 2,089 |
| 2 | Consolidated Edison Co. of New York Inc. | 4.125% | 5/15/49 | 4,105 | 3,250 |
| 2 | Consolidated Edison Co. of New York Inc. | 3.950% | 4/1/50 | 1,690 | 1,337 |
| | Consolidated Edison Co. of New York Inc. | 3.200% | 12/1/51 | 27,865 | 18,670 |
| | Consolidated Edison Co. of New York Inc. | 6.150% | 11/15/52 | 17,419 | 18,677 |
| | Consolidated Edison Co. of New York Inc. | 4.625% | 12/1/54 | 72,625 | 61,588 |
| | Consolidated Edison Co. of New York Inc. | 4.500% | 5/15/58 | 32,349 | 26,381 |
| | Consumers Energy Co. | 4.200% | 9/1/52 | 19,310 | 15,960 |
| | Delmarva Power & Light Co. | 3.500% | 11/15/23 | 11,816 | 11,754 |
| 2 | Dominion Energy Inc. | 3.375% | 4/1/30 | 1,908 | 1,683 |
| | Dominion Energy Inc. | 5.375% | 11/15/32 | 21,037 | 20,711 |
| 2 | Dominion Energy Inc. | 5.250% | 8/1/33 | 5,706 | 5,501 |
| 2 | Dominion Energy Inc. | 4.600% | 3/15/49 | 27,385 | 22,741 |
| 2 | Dominion Energy Inc. | 4.850% | 8/15/52 | 39,828 | 33,938 |
| | Dominion Energy South Carolina Inc. | 6.625% | 2/1/32 | 4,886 | 5,318 |
| | Dominion Energy South Carolina Inc. | 5.800% | 1/15/33 | 9,000 | 8,958 |
| | Dominion Energy South Carolina Inc. | 5.300% | 5/15/33 | 1,438 | 1,444 |
| | Dominion Energy South Carolina Inc. | 6.050% | 1/15/38 | 44,155 | 45,884 |
| | Dominion Energy South Carolina Inc. | 5.450% | 2/1/41 | 2,945 | 2,847 |
| | Dominion Energy South Carolina Inc. | 4.600% | 6/15/43 | 7,251 | 6,393 |
| | Dominion Energy South Carolina Inc. | 5.100% | 6/1/65 | 29,850 | 27,784 |
| | Duke Energy Carolinas LLC | 4.950% | 1/15/33 | 4,810 | 4,735 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---|---------------|---------------------|----------------------|--------|
| | Duke Energy Carolinas LLC | 6.100% | 6/1/37 | 3,404 | 3,505 |
| | Duke Energy Carolinas LLC | 6.050% | 4/15/38 | 4,000 | 4,152 |
| | Duke Energy Carolinas LLC | 3.700% | 12/1/47 | 17,085 | 12,907 |
| | Duke Energy Carolinas LLC | 5.350% | 1/15/53 | 52,380 | 51,003 |
| | Duke Energy Corp. | 2.650% | 9/1/26 | 11,775 | 10,894 |
| | Duke Energy Corp. | 3.400% | 6/15/29 | 12,030 | 10,888 |
| | Duke Energy Corp. | 3.300% | 6/15/41 | 31,380 | 22,500 |
| | Duke Energy Corp. | 4.800% | 12/15/45 | 44,700 | 38,656 |
| | Duke Energy Corp. | 3.750% | 9/1/46 | 9,940 | 7,291 |
| | Duke Energy Corp. | 4.200% | 6/15/49 | 25,820 | 20,062 |
| | Duke Energy Corp. | 3.500% | 6/15/51 | 34,035 | 23,417 |
| | Duke Energy Corp. | 5.000% | 8/15/52 | 24,460 | 21,452 |
| | Duke Energy Florida LLC | 6.350% | 9/15/37 | 8,000 | 8,510 |
| | Duke Energy Florida LLC | 6.400% | 6/15/38 | 27,055 | 29,087 |
| | Duke Energy Florida LLC | 5.950% | 11/15/52 | 11,250 | 11,765 |
| | Duke Energy Progress LLC | 3.400% | 4/1/32 | 15,845 | 13,892 |
| | Duke Energy Progress LLC | 6.300% | 4/1/38 | 14,705 | 15,511 |
| | Duke Energy Progress LLC | 4.100% | 3/15/43 | 615 | 501 |
| | Duke Energy Progress LLC | 4.200% | 8/15/45 | 40,400 | 32,657 |
| | Duke Energy Progress LLC | 2.500% | 8/15/50 | 2,475 | 1,462 |
| | Duke Energy Progress LLC | 2.900% | 8/15/51 | 2,450 | 1,557 |
| | Duke Energy Progress LLC | 4.000% | 4/1/52 | 4,185 | 3,281 |
| 2 | Duke Energy Progress NC Storm Funding LLC | 2.387% | 7/1/37 | 34,870 | 26,994 |
| 4 | East Ohio Gas Co. | 2.000% | 6/15/30 | 8,960 | 7,147 |
| 4 | East Ohio Gas Co. | 3.000% | 6/15/50 | 13,050 | 8,082 |
| | Eastern Energy Gas Holdings LLC | 3.550% | 11/1/23 | 21,445 | 21,334 |
| | Edison International | 5.250% | 11/15/28 | 22,192 | 21,690 |
| | Emera US Finance LP | 3.550% | 6/15/26 | 25,624 | 24,226 |
| | Energry Louisiana LLC | 3.120% | 9/1/27 | 14,935 | 13,832 |
| | Energry Inc. | 2.450% | 9/15/24 | 10,420 | 10,051 |
| | Energry Kansas Central Inc. | 3.250% | 9/1/49 | 9,000 | 6,152 |
| 2 | Energry Metro Inc. | 2.250% | 6/1/30 | 5,680 | 4,700 |
| | Energry Metro Inc. | 4.200% | 3/15/48 | 3,419 | 2,782 |
| 2 | Eversource Energy | 2.900% | 10/1/24 | 17,450 | 16,927 |
| 2 | Eversource Energy | 3.150% | 1/15/25 | 5,025 | 4,866 |
| 2 | Eversource Energy | 3.300% | 1/15/28 | 14,410 | 13,259 |
| | Eversource Energy | 5.450% | 3/1/28 | 24,675 | 24,764 |
| | Eversource Energy | 3.375% | 3/1/32 | 5,495 | 4,712 |
| | Eversource Energy | 5.125% | 5/15/33 | 11,655 | 11,272 |
| | Exelon Corp. | 3.350% | 3/15/32 | 18,315 | 15,722 |
| | Florida Power & Light Co. | 5.050% | 4/1/28 | 11,065 | 11,125 |
| | Florida Power & Light Co. | 5.100% | 4/1/33 | 11,985 | 12,000 |
| | Florida Power & Light Co. | 5.650% | 2/1/35 | 50,000 | 50,540 |
| | Florida Power & Light Co. | 4.950% | 6/1/35 | 10,000 | 9,802 |
| | Florida Power & Light Co. | 5.650% | 2/1/37 | 5,000 | 5,090 |
| | Florida Power & Light Co. | 5.950% | 2/1/38 | 39,215 | 41,060 |
| | Florida Power & Light Co. | 5.690% | 3/1/40 | 4,000 | 4,099 |
| | Florida Power & Light Co. | 3.700% | 12/1/47 | 13,702 | 10,640 |
| | Florida Power & Light Co. | 5.300% | 4/1/53 | 17,250 | 17,098 |
| | Fortis Inc. | 3.055% | 10/4/26 | 28,565 | 26,515 |
| | Georgia Power Co. | 4.700% | 5/15/32 | 21,575 | 20,565 |
| | Georgia Power Co. | 4.950% | 5/17/33 | 20,085 | 19,435 |
| | Georgia Power Co. | 5.400% | 6/1/40 | 6,665 | 6,227 |
| 2 | Georgia Power Co. | 4.750% | 9/1/40 | 34,703 | 30,848 |
| | Georgia Power Co. | 4.300% | 3/15/42 | 9,934 | 8,309 |
| | Georgia Power Co. | 5.125% | 5/15/52 | 24,430 | 22,691 |
| | Indiana Michigan Power Co. | 4.250% | 8/15/48 | 14,980 | 12,103 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|---|--|--------|---------------|---------------------|----------------------|
| 4 | ITC Holdings Corp. | 4.950% | 9/22/27 | 2,425 | 2,387 |
| 4 | KeySpan Gas East Corp. | 2.742% | 8/15/26 | 25,345 | 23,200 |
| 4 | Massachusetts Electric Co. | 5.900% | 11/15/39 | 21,565 | 21,188 |
| 4 | Metropolitan Edison Co. | 5.200% | 4/1/28 | 1,910 | 1,887 |
| 4 | Metropolitan Edison Co. | 4.300% | 1/15/29 | 6,572 | 6,218 |
| | MidAmerican Energy Co. | 4.400% | 10/15/44 | 1,050 | 895 |
| | MidAmerican Energy Co. | 4.250% | 5/1/46 | 5,485 | 4,498 |
| | MidAmerican Energy Co. | 4.250% | 7/15/49 | 6,595 | 5,423 |
| | MidAmerican Energy Co. | 3.150% | 4/15/50 | 38,026 | 25,674 |
| 4 | Mid-Atlantic Interstate Transmission LLC | 4.100% | 5/15/28 | 3,170 | 3,003 |
| 4 | Monongahela Power Co. | 5.400% | 12/15/43 | 4,570 | 4,288 |
| | National Rural Utilities Cooperative Finance Corp. | 2.950% | 2/7/24 | 15,255 | 15,064 |
| | National Rural Utilities Cooperative Finance Corp. | 2.850% | 1/27/25 | 40,345 | 38,957 |
| 2 | Nevada Power Co. | 3.125% | 8/1/50 | 15,345 | 9,740 |
| | NextEra Energy Capital Holdings Inc. | 6.051% | 3/1/25 | 12,700 | 12,753 |
| | NextEra Energy Capital Holdings Inc. | 5.749% | 9/1/25 | 13,955 | 13,995 |
| | NextEra Energy Capital Holdings Inc. | 3.550% | 5/1/27 | 32,275 | 30,419 |
| | NextEra Energy Capital Holdings Inc. | 1.900% | 6/15/28 | 27,465 | 23,603 |
| | NextEra Energy Capital Holdings Inc. | 3.500% | 4/1/29 | 14,165 | 12,942 |
| | NextEra Energy Capital Holdings Inc. | 2.250% | 6/1/30 | 48,660 | 40,024 |
| | NextEra Energy Capital Holdings Inc. | 5.000% | 7/15/32 | 6,130 | 5,925 |
| 4 | Niagara Mohawk Power Corp. | 4.278% | 12/15/28 | 35,970 | 33,730 |
| 4 | Niagara Mohawk Power Corp. | 3.025% | 6/27/50 | 14,840 | 9,417 |
| | NiSource Inc. | 5.250% | 3/30/28 | 19,368 | 19,296 |
| | NiSource Inc. | 5.250% | 2/15/43 | 14,588 | 13,550 |
| | NiSource Inc. | 4.800% | 2/15/44 | 12,750 | 11,120 |
| | NiSource Inc. | 5.000% | 6/15/52 | 19,985 | 17,685 |
| | Northern States Power Co. | 2.250% | 4/1/31 | 4,940 | 4,083 |
| | Northern States Power Co. | 6.250% | 6/1/36 | 50,000 | 53,592 |
| 4 | Oglethorpe Power Corp. | 6.191% | 1/1/31 | 36,565 | 37,657 |
| | Oglethorpe Power Corp. | 5.950% | 11/1/39 | 6,075 | 5,988 |
| | Oglethorpe Power Corp. | 4.550% | 6/1/44 | 1,825 | 1,418 |
| | Oglethorpe Power Corp. | 4.250% | 4/1/46 | 19,060 | 14,156 |
| | Oglethorpe Power Corp. | 4.500% | 4/1/47 | 4,095 | 3,263 |
| | Oglethorpe Power Corp. | 5.050% | 10/1/48 | 4,690 | 4,045 |
| | Oncor Electric Delivery Co. LLC | 4.150% | 6/1/32 | 4,425 | 4,125 |
| | Oncor Electric Delivery Co. LLC | 4.550% | 9/15/32 | 19,394 | 18,462 |
| | Oncor Electric Delivery Co. LLC | 4.550% | 12/1/41 | 10,735 | 9,584 |
| | Oncor Electric Delivery Co. LLC | 2.700% | 11/15/51 | 23,120 | 14,241 |
| | Oncor Electric Delivery Co. LLC | 4.600% | 6/1/52 | 26,115 | 23,153 |
| | Oncor Electric Delivery Co. LLC | 4.950% | 9/15/52 | 3,788 | 3,518 |
| | Pacific Gas & Electric Co. | 6.150% | 1/15/33 | 19,542 | 19,030 |
| | Pacific Gas & Electric Co. | 6.400% | 6/15/33 | 18,130 | 17,895 |
| | Pacific Gas & Electric Co. | 4.500% | 7/1/40 | 21,982 | 16,958 |
| | Pacific Gas & Electric Co. | 6.750% | 1/15/53 | 3,770 | 3,668 |
| | Pacific Gas & Electric Co. | 6.700% | 4/1/53 | 28,364 | 27,591 |
| | PECO Energy Co. | 2.850% | 9/15/51 | 8,000 | 5,066 |
| | PECO Energy Co. | 4.600% | 5/15/52 | 12,845 | 11,277 |
| 4 | Pennsylvania Electric Co. | 5.150% | 3/30/26 | 910 | 896 |
| 2 | PG&E Energy Recovery Funding LLC | 2.280% | 1/15/36 | 3,775 | 2,853 |
| 2 | PG&E Energy Recovery Funding LLC | 2.822% | 7/15/46 | 16,989 | 11,642 |
| 2 | PG&E Wildfire Recovery Funding LLC | 5.212% | 12/1/47 | 25,815 | 24,844 |
| 2 | PG&E Wildfire Recovery Funding LLC | 5.099% | 6/1/52 | 23,500 | 22,625 |
| | Piedmont Natural Gas Co. Inc. | 5.050% | 5/15/52 | 9,130 | 8,045 |
| | Potomac Electric Power Co. | 6.500% | 11/15/37 | 25,000 | 27,297 |
| | PPL Electric Utilities Corp. | 5.250% | 5/15/53 | 5,710 | 5,550 |

| | | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|---|--------|---------------|---------------------|----------------------|
| | San Diego Gas & Electric Co. | 6.000% | 6/1/26 | 3,600 | 3,658 |
| 2 | San Diego Gas & Electric Co. | 1.700% | 10/1/30 | 4,940 | 3,928 |
| 2 | San Diego Gas & Electric Co. | 3.750% | 6/1/47 | 5,390 | 4,080 |
| | San Diego Gas & Electric Co. | 4.150% | 5/15/48 | 5,940 | 4,811 |
| 2 | San Diego Gas & Electric Co. | 2.950% | 8/15/51 | 714 | 465 |
| | San Diego Gas & Electric Co. | 3.700% | 3/15/52 | 29,320 | 21,826 |
| | San Diego Gas & Electric Co. | 5.350% | 4/1/53 | 39,740 | 38,482 |
| 2 | SCE Recovery Funding LLC | 0.861% | 11/15/31 | 8,389 | 7,032 |
| 2 | SCE Recovery Funding LLC | 1.942% | 5/15/38 | 3,655 | 2,583 |
| 2 | SCE Recovery Funding LLC | 2.510% | 11/15/43 | 3,310 | 2,149 |
| | Sempra | 3.250% | 6/15/27 | 80,765 | 74,624 |
| | Sempra | 3.700% | 4/1/29 | 2,295 | 2,094 |
| | Sempra | 6.000% | 10/15/39 | 14,800 | 14,768 |
| | Sierra Pacific Power Co. | 2.600% | 5/1/26 | 7,857 | 7,313 |
| 2 | Southern California Edison Co. | 3.700% | 8/1/25 | 3,315 | 3,204 |
| | Southern California Edison Co. | 5.950% | 11/1/32 | 30,370 | 31,484 |
| | Southern California Edison Co. | 6.000% | 1/15/34 | 7,695 | 7,960 |
| 2 | Southern California Edison Co. | 5.550% | 1/15/37 | 50,475 | 49,059 |
| 2 | Southern California Edison Co. | 5.950% | 2/1/38 | 40,000 | 40,694 |
| | Southern California Edison Co. | 6.050% | 3/15/39 | 1,980 | 1,998 |
| | Southern California Edison Co. | 4.650% | 10/1/43 | 3,255 | 2,793 |
| | Southern California Edison Co. | 4.000% | 4/1/47 | 6,530 | 5,055 |
| 2 | Southern California Edison Co. | 4.125% | 3/1/48 | 11,495 | 9,063 |
| 2 | Southern California Edison Co. | 4.875% | 3/1/49 | 2,985 | 2,582 |
| | Southern California Edison Co. | 3.650% | 2/1/50 | 5,405 | 3,913 |
| | Southern California Edison Co. | 5.700% | 3/1/53 | 6,815 | 6,611 |
| | Southern California Edison Co. | 5.875% | 12/1/53 | 11,230 | 11,177 |
| | Southern California Gas Co. | 6.350% | 11/15/52 | 17,580 | 18,870 |
| | Southern Co. | 3.250% | 7/1/26 | 30,885 | 29,219 |
| | Southern Co. | 4.400% | 7/1/46 | 41,137 | 33,870 |
| | Southwest Gas Corp. | 2.200% | 6/15/30 | 6,310 | 5,101 |
| | Southwestern Electric Power Co. | 6.200% | 3/15/40 | 9,800 | 9,937 |
| | Southwestern Public Service Co. | 3.700% | 8/15/47 | 3,756 | 2,750 |
| 4 | Texas Electric Market Stabilization Funding N LLC | 4.966% | 2/1/42 | 39,235 | 37,015 |
| 4 | Texas Electric Market Stabilization Funding N LLC | 5.057% | 8/1/46 | 18,860 | 17,654 |
| 4 | Texas Electric Market Stabilization Funding N LLC | 5.167% | 2/1/50 | 17,640 | 16,936 |
| | Tucson Electric Power Co. | 5.500% | 4/15/53 | 6,825 | 6,579 |
| | Union Electric Co. | 4.000% | 4/1/48 | 14,316 | 11,201 |
| | Union Electric Co. | 3.900% | 4/1/52 | 8,575 | 6,728 |
| | Union Electric Co. | 5.450% | 3/15/53 | 8,045 | 7,928 |
| 2 | Virginia Electric & Power Co. | 3.500% | 3/15/27 | 16,025 | 15,143 |
| 2 | Virginia Electric & Power Co. | 6.000% | 5/15/37 | 1,740 | 1,790 |
| | Wisconsin Electric Power Co. | 5.700% | 12/1/36 | 17,280 | 17,332 |
| | Wisconsin Public Service Corp. | 6.080% | 12/1/28 | 45,000 | 45,608 |
| | | | | | 3,280,236 |
| Total Corporate Bonds (Cost \$25,344,189) | | | | | 22,656,500 |
| Sovereign Bonds (0.6%) | | | | | |
| 2.4 | Airport Authority Hong Kong | 4.875% | 1/12/30 | 7,510 | 7,517 |
| 2.4 | Bermuda | 2.375% | 8/20/30 | 18,130 | 14,863 |
| 2.4 | Bermuda | 3.375% | 8/20/50 | 6,835 | 4,542 |
| 2.4 | Corp. Nacional del Cobre de Chile | 3.700% | 1/30/50 | 20,705 | 14,539 |
| | Equinor ASA | 2.650% | 1/15/24 | 14,000 | 13,843 |
| | Equinor ASA | 3.700% | 3/1/24 | 25,320 | 25,068 |
| | Equinor ASA | 3.250% | 11/10/24 | 25,200 | 24,542 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---|---------------|---------------------|----------------------|----------------|
| | Equinor ASA | 2.875% | 4/6/25 | 4,775 | 4,606 |
| | Equinor ASA | 3.125% | 4/6/30 | 80,155 | 72,696 |
| | Equinor ASA | 2.375% | 5/22/30 | 7,585 | 6,512 |
| 2 | International Bank for Reconstruction & Development | 4.750% | 2/15/35 | 40,000 | 40,915 |
| 2.4 | Kingdom of Saudi Arabia | 5.000% | 1/18/53 | 39,870 | 35,431 |
| 2.4 | NBN Co. Ltd. | 1.625% | 1/8/27 | 26,265 | 23,365 |
| 2.4 | NBN Co. Ltd. | 2.625% | 5/5/31 | 37,954 | 31,414 |
| 2.4 | NBN Co. Ltd. | 2.500% | 1/8/32 | 77,087 | 62,103 |
| 4 | OMERS Finance Trust | 4.000% | 4/20/28 | 18,090 | 17,453 |
| 2.4 | Qatar Energy | 2.250% | 7/12/31 | 31,765 | 26,133 |
| 2.4 | Qatar Energy | 3.125% | 7/12/41 | 23,200 | 17,078 |
| 2 | Republic of Chile | 2.550% | 7/27/33 | 36,780 | 29,593 |
| 2 | Republic of Chile | 3.500% | 1/31/34 | 20,300 | 17,611 |
| | Republic of Chile | 3.500% | 4/15/53 | 20,175 | 14,547 |
| 2.4 | Saudi Arabian Oil Co. | 3.500% | 4/16/29 | 28,670 | 26,269 |
| 2.4 | State of Qatar | 3.375% | 3/14/24 | 3,360 | 3,318 |
| 2.4 | State of Qatar | 4.400% | 4/16/50 | 14,035 | 12,360 |
| 2.4 | Temasek Financial I Ltd. | 3.625% | 8/1/28 | 36,800 | 35,249 |
| 2.4 | Temasek Financial I Ltd. | 2.375% | 8/2/41 | 46,170 | 33,797 |
| 2.4 | UAE International Government Bond | 4.951% | 7/7/52 | 13,725 | 12,994 |
| 2 | United Mexican States | 6.338% | 5/4/53 | 27,000 | 27,029 |
| Total Sovereign Bonds (Cost \$744,783) | | | | | 655,387 |

Taxable Municipal Bonds (1.6%)

| | | | | | |
|---|---|--------|---------|--------|--------|
| | Alabama Federal Aid Highway Finance Authority SO Revenue | 2.650% | 9/1/37 | 4,935 | 3,810 |
| | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 6.263% | 4/1/49 | 1,965 | 2,254 |
| | Bay Area Toll Authority California Toll Bridge Revenue (San Francisco Bay Area) | 7.043% | 4/1/50 | 26,165 | 32,322 |
| | Broward County FL Airport System Revenue | 3.477% | 10/1/43 | 10,370 | 8,263 |
| | California GO | 7.350% | 11/1/39 | 56,970 | 67,784 |
| | California Health Facilities Financing Authority Revenue | 4.190% | 6/1/37 | 4,380 | 3,970 |
| | California State University Systemwide Revenue | 2.719% | 11/1/52 | 12,090 | 8,094 |
| | California State University Systemwide Revenue | 2.939% | 11/1/52 | 15,225 | 10,249 |
| | Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue | 6.899% | 12/1/40 | 32,955 | 36,848 |
| | Chicago IL Transit Authority Sales & Transfer Tax Receipts Revenue | 6.899% | 12/1/40 | 56,275 | 63,694 |
| | Chicago IL Transit Authority Sales Tax Receipts Revenue | 6.200% | 12/1/40 | 2,260 | 2,429 |
| | Dallas-Fort Worth TX International Airport Revenue | 3.089% | 11/1/40 | 7,405 | 5,775 |
| | Dallas-Fort Worth TX International Airport Revenue | 2.843% | 11/1/46 | 18,860 | 13,488 |
| | Dallas-Fort Worth TX International Airport Revenue | 4.087% | 11/1/51 | 2,695 | 2,281 |
| | Dallas-Fort Worth TX International Airport Revenue | 4.507% | 11/1/51 | 18,580 | 16,638 |
| | Florida State Board of Administration Finance Corp. Revenue | 1.705% | 7/1/27 | 29,555 | 26,097 |
| 6 | Foothill-Eastern Transportation Corridor Agency CA Toll Road Revenue | 3.924% | 1/15/53 | 11,545 | 9,155 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| Georgia Municipal Electric Power Authority Revenue | 6.637% | 4/1/57 | 69,008 | 77,008 |
| Golden State Tobacco Securitization Corp. California Revenue | 2.746% | 6/1/34 | 2,430 | 1,959 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.293% | 6/1/42 | 4,645 | 3,426 |
| Golden State Tobacco Securitization Corp. California Revenue | 3.000% | 6/1/46 | 9,020 | 8,280 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue | 5.184% | 10/1/42 | 5,645 | 5,610 |
| Grand Parkway Transportation Corp. Texas System Toll Revenue | 3.236% | 10/1/52 | 28,900 | 20,418 |
| Great Lakes Michigan Water Authority Sewage Disposal System Revenue | 3.056% | 7/1/39 | 8,495 | 6,672 |
| Houston TX GO | 6.290% | 3/1/32 | 13,735 | 14,329 |
| Illinois GO | 5.100% | 6/1/33 | 166,495 | 161,550 |
| Illinois Toll Highway Authority Revenue | 6.184% | 1/1/34 | 29,200 | 31,130 |
| JobsOhio Beverage System OH Statewide Liquor Profits Revenue | 4.433% | 1/1/33 | 12,180 | 11,911 |
| JobsOhio Beverage System OH Statewide Liquor Profits Revenue | 2.833% | 1/1/38 | 5,480 | 4,301 |
| Kansas Development Finance Authority Revenue | 4.927% | 4/15/45 | 7,745 | 7,457 |
| 7 Kansas Development Finance Authority Revenue | 2.774% | 5/1/51 | 15,140 | 10,505 |
| 6 Kansas Development Finance Authority Revenue (Employees Retirement System) | 5.501% | 5/1/34 | 50,000 | 50,948 |
| Louisville & Jefferson County KY Metropolitan Sewer District Sewer & Drainage System Revenue | 6.250% | 5/15/43 | 19,000 | 21,026 |
| Maryland Transportation Authority Facilities Projects Revenue | 5.888% | 7/1/43 | 18,985 | 19,923 |
| Massachusetts GO | 2.514% | 7/1/41 | 8,175 | 5,932 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 1.753% | 8/15/30 | 27,675 | 23,070 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 5.715% | 8/15/39 | 22,105 | 23,314 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 3.395% | 10/15/40 | 16,520 | 13,293 |
| Massachusetts School Building Authority Dedicated Sales Tax Revenue | 2.950% | 5/15/43 | 21,350 | 15,567 |
| Massachusetts SO Revenue | 4.110% | 7/15/31 | 14,872 | 14,469 |
| Massachusetts Water Resources Authority Revenue | 2.823% | 8/1/41 | 24,550 | 18,612 |
| Michigan Finance Authority Revenue (Trinity Health Credit Group) | 3.084% | 12/1/34 | 11,320 | 9,566 |
| New Jersey Turnpike Authority Revenue | 7.414% | 1/1/40 | 30,285 | 37,118 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds) | 6.200% | 11/15/26 | 1,805 | 1,817 |
| New York Metropolitan Transportation Authority Revenue (Build America Bonds) | 6.814% | 11/15/40 | 27,295 | 29,525 |
| New York Metropolitan Transportation Authority Revenue (Climate Bond Certified) | 5.175% | 11/15/49 | 23,665 | 21,834 |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund) | 7.336% | 11/15/39 | 10,860 | 13,171 |
| New York Metropolitan Transportation Authority Revenue (Dedicated Tax Fund) | 6.089% | 11/15/40 | 16,085 | 17,140 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) | |
|---|---|---------------|---------------------|----------------------|--------|
| | New York State Thruway Authority General Revenue | 2.900% | 1/1/35 | 16,730 | 13,988 |
| | New York State Thruway Authority General Revenue | 3.500% | 1/1/42 | 9,430 | 7,664 |
| | North Texas Tollway Authority System Revenue | 3.011% | 1/1/43 | 14,315 | 10,479 |
| | North Texas Tollway Authority System Revenue | 6.718% | 1/1/49 | 11,035 | 13,263 |
| | Oregon Department of Transportation Highway User Tax Revenue | 5.834% | 11/15/34 | 25,930 | 27,880 |
| 6 | Oregon School Boards Association GO | 5.528% | 6/30/28 | 42,908 | 43,069 |
| 7 | Oregon State University General Revenue | 3.424% | 3/1/60 | 28,000 | 19,811 |
| 8 | Philadelphia PA Authority for Industrial Development Revenue | 6.550% | 10/15/28 | 66,810 | 69,964 |
| | Port Authority of New York & New Jersey Revenue | 5.859% | 12/1/24 | 2,600 | 2,608 |
| | Port Authority of New York & New Jersey Revenue | 5.072% | 7/15/53 | 34,900 | 34,479 |
| | Port Authority of New York & New Jersey Revenue | 4.458% | 10/1/62 | 44,055 | 39,171 |
| | Port Authority of New York & New Jersey Revenue | 4.810% | 10/15/65 | 21,985 | 20,874 |
| | Riverside CA Pension Obligation Bonds Revenue | 3.857% | 6/1/45 | 8,775 | 7,383 |
| | Riverside County CA Pension Obligation Bonds Revenue | 3.818% | 2/15/38 | 9,585 | 8,499 |
| | Rutgers State University New Jersey Revenue | 3.270% | 5/1/43 | 11,960 | 9,150 |
| | Sales Tax Securitization Corp. Illinois Revenue | 3.238% | 1/1/42 | 34,905 | 27,238 |
| | Texas Natural Gas Securitization Finance Corp. Revenue (Winter Storm Uri) | 5.102% | 4/1/35 | 13,630 | 13,601 |
| | Texas Natural Gas Securitization Finance Corp. Revenue (Winter Storm Uri) | 5.169% | 4/1/41 | 20,070 | 19,998 |
| | Texas Transportation Commission GO | 2.562% | 4/1/42 | 7,310 | 5,388 |
| | Texas Transportation Commission State Highway Revenue | 4.000% | 10/1/33 | 12,640 | 11,896 |
| | University of California Regents Medical Center Pooled Revenue | 4.132% | 5/15/32 | 17,265 | 16,250 |
| | University of California Regents Medical Center Pooled Revenue | 6.548% | 5/15/48 | 9,465 | 10,889 |
| | University of California Regents Medical Center Pooled Revenue | 6.583% | 5/15/49 | 15,150 | 17,433 |
| | University of California Regents Medical Center Pooled Revenue | 3.006% | 5/15/50 | 15,445 | 10,513 |
| | University of California Regents Medical Center Pooled Revenue | 4.563% | 5/15/53 | 46,830 | 41,981 |
| | University of California Regents Medical Center Pooled Revenue | 3.256% | 5/15/60 | 26,520 | 17,863 |
| | University of California Revenue | 1.316% | 5/15/27 | 13,075 | 11,590 |
| | University of California Revenue | 1.614% | 5/15/30 | 16,140 | 13,309 |
| | University of California Revenue | 4.765% | 5/15/44 | 5,980 | 5,622 |
| | University of California Revenue | 3.931% | 5/15/45 | 22,370 | 20,143 |
| | University of Michigan Revenue | 2.562% | 4/1/50 | 32,056 | 20,623 |
| | University of Michigan Revenue | 3.504% | 4/1/52 | 7,445 | 5,736 |
| | University of Minnesota Revenue | 4.048% | 4/1/52 | 27,160 | 23,526 |
| | Utility Debt Securitization Authority NY Restructuring Bonds Revenue | 3.435% | 12/15/25 | 1,714 | 1,705 |
| Total Taxable Municipal Bonds (Cost \$1,812,882) | | | | 1,637,618 | |

| | Coupon | | Shares | Market Value (\$'000) |
|---|--------|---------------|----------------------|-----------------------|
| Temporary Cash Investments (0.7%) | | | | |
| Money Market Fund (0.0%) | | | | |
| ⁹ Vanguard Market Liquidity Fund | 5.384% | | 1,422 | 142 |
| | | Maturity Date | Face Amount (\$'000) | |
| Repurchase Agreements (0.7%) | | | | |
| Bank of America Securities, LLC (Dated 8/31/23, Repurchase Value \$21,103,000, collateralized by U.S. Treasury Note/Bond 0.750%, 3/31/26, with a value of \$21,522,000) | 5.300% | 9/1/23 | 21,100 | 21,100 |
| Citigroup Global Markets Inc. (Dated 8/31/23, Repurchase Value \$70,110,000, collateralized by U.S. Treasury Note/Bond 3.625%–4.375%, 10/31/24–3/31/28, with a value of \$71,502,000) | 5.270% | 9/1/23 | 70,100 | 70,100 |
| Credit Agricole Securities (USA) Inc. (Dated 8/31/23, Repurchase Value \$10,302,000, collateralized by U.S. Treasury Note/Bond 4.375%, 8/15/26, with a value of \$10,506,000) | 5.280% | 9/1/23 | 10,300 | 10,300 |
| Deutsche Bank Securities, Inc. (Dated 8/31/23, Repurchase Value \$110,716,000, collateralized by Fannie Mae 1.500%–6.000%, 8/1/45–8/1/53, with a value of \$112,914,000) | 5.300% | 9/1/23 | 110,700 | 110,700 |
| HSBC Bank USA (Dated 8/31/23, Repurchase Value \$48,507,000, collateralized by Treasury Inflation Indexed Note/Bond 1.500%, 2/15/53, with a value of \$49,470,000) | 5.280% | 9/1/23 | 48,500 | 48,500 |
| HSBC Bank USA (Dated 8/31/23, Repurchase Value \$72,811,000, collateralized by Fannie Mae 3.500%–5.500%, 1/1/37–11/1/52, with a value of \$74,256,000) | 5.300% | 9/1/23 | 72,800 | 72,800 |
| JP Morgan Securities LLC (Dated 8/31/23, Repurchase Value \$59,009,000, collateralized by U.S. Treasury Note/Bond 0.250%–4.000%, 6/30/24–8/15/44, with a value of \$60,180,000) | 5.290% | 9/1/23 | 59,000 | 59,000 |
| Nomura International plc (Dated 8/31/23, Repurchase Value \$52,808,000, collateralized by Federal Home Loan Bank 2.375%–3.250%, 3/8/24, Treasury Inflation Indexed Note/Bond 0.125%–1.125%, 1/15/24–1/15/33, and U.S. Treasury Note/Bond 0.375%–2.875%, 4/15/24–6/15/25, with a value of \$53,856,000) | 5.280% | 9/1/23 | 52,800 | 52,800 |

| | Coupon | Maturity Date | Face Amount (\$000) | Market Value (\$000) |
|--|--------|---------------|---------------------|----------------------|
| RBC Capital Markets LLC (Dated 8/31/23, Repurchase Value \$76,011,000, collateralized by U.S. Treasury Bill 0.000%, 10/31/23–7/11/24, and U.S. Treasury Note/Bond 5.000%–5.398%, 1/31/24–8/31/25, with a value of \$77,520,000) | 5.300% | 9/1/23 | 76,000 | 76,000 |
| Societe Generale (Dated 8/31/23, Repurchase Value \$19,003,000, collateralized by U.S. Treasury Bill 0.000%, 10/12/23, with a value of \$19,380,000) | 5.280% | 9/1/23 | 19,000 | 19,000 |
| TD Securities (USA) LLC (Dated 8/31/23, Repurchase Value \$85,213,000, collateralized by Ginnie Mae 4.000%–4.500%, 6/20/52–9/20/52, with a value of \$86,904,000) | 5.300% | 9/1/23 | 85,200 | 85,200 |
| Wells Fargo & Co. (Dated 8/31/23, Repurchase Value \$108,316,000, collateralized by Fannie Mae 5.500%, 6/1/53, with a value of \$110,466,000) | 5.310% | 9/1/23 | 108,300 | 108,300 |
| | | | | 733,800 |
| Total Temporary Cash Investments (Cost \$733,939) | | | | 733,942 |
| Total Investments (99.5%) (Cost \$83,242,406) | | | | 104,138,251 |
| Other Assets and Liabilities—Net (0.5%) | | | | 474,647 |
| Net Assets (100%) | | | | 104,612,898 |

Cost is in \$000.

* Non-income-producing security.

- Securities with a value of \$16,878,000 have been segregated as initial margin for open futures contracts.
- The average or expected maturity is shorter than the final maturity shown because of the possibility of interim principal payments and prepayments or the possibility of the issue being called.
- The issuer was placed under federal conservatorship in September 2008; since that time, its daily operations have been managed by the Federal Housing Finance Agency and it receives capital from the U.S. Treasury, as needed to maintain a positive net worth, in exchange for senior preferred stock.
- Security exempt from registration under Rule 144A of the Securities Act of 1933. Such securities may be sold in transactions exempt from registration, normally to qualified institutional buyers. At August 31, 2023, the aggregate value was \$6,173,163,000, representing 5.9% of net assets.
- Variable-rate security; rate shown is effective rate at period end. Certain variable-rate securities are not based on a published reference rate and spread but are determined by the issuer or agent based on current market conditions.
- Scheduled principal and interest payments are guaranteed by Assured Guaranty Municipal Corp.
- Scheduled principal and interest payments are guaranteed by Build America Mutual Assurance Co.
- Scheduled principal and interest payments are guaranteed by National Public Finance Guarantee Corp.
- Affiliated money market fund available only to Vanguard funds and certain trusts and accounts managed by Vanguard. Rate shown is the 7-day yield.

ADR—American Depositary Receipt.

DAC—Designated Activity Company.

GO—General Obligation Bond.

REMICS—Real Estate Mortgage Investment Conduits.

SO—Special Obligation.

SOFR30A—30 Day Average Secured Overnight Financing Rate.

TSFR1M—CME Term Secured Overnight Financing Rate 1-Month.

UMBS—Uniform Mortgage-Backed Securities.

Derivative Financial Instruments Outstanding as of Period End

Futures Contracts

| | | | | (\$000) |
|------------------------------------|---------------|--|--------------------|---|
| | Expiration | Number of Long (Short) Contracts | Notional Amount | Value and Unrealized Appreciation (Depreciation) |
| <hr/> Long Futures Contracts <hr/> | | | | |
| 2-Year U.S. Treasury Note | December 2023 | 896 | 182,609 | 577 |
| 5-Year U.S. Treasury Note | December 2023 | 9,170 | 980,474 | 7,383 |
| 10-Year U.S. Treasury Note | December 2023 | 1,354 | 150,336 | (29) |
| Ultra 10-Year U.S. Treasury Note | December 2023 | 479 | 55,616 | 620 |
| | | | | <hr/> 8,551 <hr/> |

A. **Security Valuation:** Securities are valued as of the close of trading on the New York Stock Exchange (generally 4 p.m., Eastern time) on the valuation date. Equity securities are valued at the latest quoted sales prices or official closing prices taken from the primary market in which each security trades; such securities not traded on the valuation date are valued at the mean of the latest quoted bid and asked prices. Bonds and other temporary cash investments are valued using the latest bid prices or using valuations based on a matrix system (which considers such factors as security prices, yields, maturities, and ratings), both as furnished by independent pricing services. Structured debt securities, including mortgages and asset-backed securities, are valued using the latest bid prices or using valuations based on a matrix system that considers such factors as issuer, tranche, nominal or option-adjusted spreads, weighted average coupon, weighted average maturity, credit enhancements, and collateral, as furnished by independent pricing services. Investments in Vanguard Market Liquidity Fund are valued at that fund's net asset value. Securities for which market quotations are not readily available, or whose values have been affected by events occurring before the fund's pricing time but after the close of the securities' primary markets, are valued by methods deemed by the valuation designee to represent fair value and subject to oversight by the board of trustees. These procedures include obtaining quotations from an independent pricing service, monitoring news to identify significant market- or security-specific events, and evaluating changes in the values of foreign market proxies (for example, ADRs, futures contracts, or exchange-traded funds), between the time the foreign markets close and the fund's pricing time. When fair-value pricing is employed, the prices of securities used by a fund to calculate its net asset value may differ from quoted or published prices for the same securities.

B. **Foreign Currency:** Securities and other assets and liabilities denominated in foreign currencies are translated into U.S. dollars using exchange rates obtained from an independent third party as of the fund's pricing time on the valuation date. Realized gains (losses) and unrealized appreciation (depreciation) on investment securities include the effects of changes in exchange rates since the securities were purchased, combined with the effects of changes in security prices. Fluctuations in the value of other assets and liabilities resulting from changes in exchange rates are recorded as unrealized foreign currency gains (losses) until the assets or liabilities are settled in cash, at which time they are recorded as realized foreign currency gains (losses).

C. **To Be Announced (TBA) Transactions:** A TBA transaction is an agreement to buy or sell mortgage-backed securities with agreed-upon characteristics (face amount, coupon, maturity) for settlement at a future date. The fund may be a seller of TBA transactions to reduce its exposure to the mortgage-backed securities market or in order to sell mortgage-backed securities it owns under delayed-delivery arrangements. When the fund is a buyer of TBA transactions, it maintains cash or short-term investments in an amount sufficient to meet the purchase price at the settlement date of the TBA transaction. The primary risk associated with TBA transactions is that a counterparty may default on its obligations. The fund mitigates its counterparty risk by, among other things, performing a credit analysis of counterparties, allocating transactions among numerous counterparties, and monitoring its exposure to each counterparty. The fund may also enter into a Master Securities Forward Transaction Agreement (MSFTA) with certain counterparties and require them to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. Under an MSFTA, upon a counterparty default (including bankruptcy), the fund may terminate any TBA transactions with that counterparty, determine the net amount owed by either party in accordance with its MSFTA, and sell or retain any collateral held up to the net amount owed to the fund under the MSFTA.

D. **Repurchase Agreements:** The fund enters into repurchase agreements with institutional counterparties. Securities pledged as collateral to the fund under repurchase agreements are held by a custodian bank until the agreements mature, and in the absence of a default, such collateral cannot be repledged, resold, or rehypothecated. Each agreement requires that the market value of the collateral be sufficient to cover payments of interest and principal. The fund further mitigates its counterparty risk by entering into repurchase agreements only with a diverse group

of prequalified counterparties, monitoring their financial strength, and entering into master repurchase agreements with its counterparties. The master repurchase agreements provide that, in the event of a counterparty's default (including bankruptcy), the fund may terminate any repurchase agreements with that counterparty, determine the net amount owed, and sell or retain the collateral up to the net amount owed to the fund. Such action may be subject to legal proceedings, which may delay or limit the disposition of collateral.

E. Futures Contracts: The fund uses futures contracts to invest in fixed income asset classes with greater efficiency and lower cost than is possible through direct investment, to add value when these instruments are attractively priced, or to adjust sensitivity to changes in interest rates. The primary risks associated with the use of futures contracts are imperfect correlation between changes in market values of bonds held by the fund and the prices of futures contracts, and the possibility of an illiquid market. Counterparty risk involving futures is mitigated because a regulated clearinghouse is the counterparty instead of the clearing broker. To further mitigate counterparty risk, the fund trades futures contracts on an exchange, monitors the financial strength of its clearing brokers and clearinghouse, and has entered into clearing agreements with its clearing brokers. The clearinghouse imposes initial margin requirements to secure the fund's performance and requires daily settlement of variation margin representing changes in the market value of each contract. Any securities pledged as initial margin for open contracts are noted in the Schedule of Investments.

Futures contracts are valued at their quoted daily settlement prices. Fluctuations in the value of the contracts are recorded as an asset (liability).

F. Swap Contracts: The fund invests in credit default swaps to adjust the overall credit risk of the fund or to actively overweight or underweight credit risk to a specific issuer or group of issuers. The fund may sell credit protection through credit default swaps to simulate investments in long positions that are either unavailable or considered to be less attractively priced in the bond market. The fund may purchase credit protection through credit default swaps to reduce credit exposure to a given issuer or issuers. Under the terms of the swaps, an up-front payment may be exchanged between the seller and buyer. In addition, the seller of the credit protection receives a periodic payment of premium from the buyer that is a fixed percentage applied to a notional amount. If, for example, the reference entity is subject to a credit event (such as bankruptcy, failure to pay, or obligation acceleration) during the term of the swap, the seller agrees to either physically settle or cash settle the swap contract. If the swap is physically settled, the seller agrees to pay the buyer an amount equal to the notional amount and take delivery of a debt instrument of the reference issuer with a par amount equal to such notional amount. If the swap is cash settled, the seller agrees to pay the buyer the difference between the notional amount and the final price for the relevant debt instrument, as determined either in a market auction or pursuant to a pre-agreed-upon valuation procedure.

The fund enters into centrally cleared credit default swaps to achieve the same objectives specified with respect to the equivalent over-the-counter swaps but with less counterparty risk because a regulated clearinghouse is the counterparty instead of the clearing broker or executing broker. The clearinghouse imposes initial margin requirements to secure the fund's performance, and requires daily settlement of variation margin representing changes in the market value of each contract. To further mitigate counterparty risk, the fund trades with a diverse group of prequalified executing brokers; monitors the financial strength of its clearing brokers, executing brokers, and clearinghouse; and has entered into agreements with its clearing brokers and executing brokers.

The primary risk associated with selling credit protection is that, upon the occurrence of a defined credit event, the market value of the debt instrument received by the fund (or, in a cash settled swap, the debt instruments used to determine the settlement payment by the fund) will be significantly less than the amount paid by the fund and, in a physically settled swap, the fund may receive an illiquid debt instrument. A risk associated with all types of swaps is the possibility that a counterparty may default on its obligation to pay net amounts due to the fund. The fund's maximum amount subject to counterparty risk is the unrealized appreciation on the swap contract.

The fund mitigates its counterparty risk by entering into swaps only with a diverse group of prequalified counterparties, monitoring their financial strength, entering into master netting arrangements with its counterparties, and requiring its counterparties to transfer collateral as security for their performance. In the absence of a default, the collateral pledged or received by the fund cannot be repledged, resold, or rehypothecated. In the event of a counterparty's default (including bankruptcy), the fund may terminate any swap contracts with that counterparty, determine the net amount owed by either party in accordance with its master netting arrangements, and sell or retain any collateral held up to the net amount owed to the fund under the master netting arrangements. The swap contracts contain provisions whereby a counterparty may terminate open contracts if the fund's net assets decline below a certain level, triggering a payment by the fund if the fund is in a net liability position at the time of the termination. The payment amount would be reduced by any collateral the fund has pledged. Any securities pledged as collateral for open contracts are noted in the Schedule of Investments. The value of collateral received or pledged is compared daily to the value of the swap contracts exposure with each counterparty, and any difference, if in excess of a specified minimum transfer amount, is adjusted and settled within two business days.

Swaps are valued daily based on market quotations received from independent pricing services or recognized dealers and the change in value is recorded as an asset (liability) and as unrealized appreciation (depreciation) until the seller of credit protection is required to take delivery (or, in a cash settled swap, pay the settlement amount determined) upon occurrence of a credit event, periodic payments are made, or the swap terminates, at which time realized gain (loss) is recorded. The net premium to be received or paid by the fund under swap contracts is accrued daily and recorded as realized gain (loss) over the life of the contract. The fund had no open credit default swap contracts at August 31, 2023.

G. Various inputs may be used to determine the value of the fund's investments and derivatives. These inputs are summarized in three broad levels for financial statement purposes. The inputs or methodologies used to value securities are not necessarily an indication of the risk associated with investing in those securities.

Level 1—Quoted prices in active markets for identical securities.

Level 2—Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3—Significant unobservable inputs (including the fund's own assumptions used to determine the fair value of investments). Any investments and derivatives valued with significant unobservable inputs are noted on the Schedule of Investments.

The following table summarizes the market value of the fund's investments and derivatives as of August 31, 2023, based on the inputs used to value them:

| | Level 1 (\$000) | Level 2 (\$000) | Level 3 (\$000) | Total (\$000) |
|--|--------------------|--------------------|--------------------|--------------------|
| Investments | | | | |
| Assets | | | | |
| Common Stocks | 63,349,948 | 5,315,373 | — | 68,665,321 |
| U.S. Government and Agency Obligations | — | 8,967,054 | — | 8,967,054 |
| Asset-Backed/Commercial Mortgage-Backed Securities | — | 822,429 | — | 822,429 |
| Corporate Bonds | — | 22,656,500 | — | 22,656,500 |
| Sovereign Bonds | — | 655,387 | — | 655,387 |
| Taxable Municipal Bonds | — | 1,637,618 | — | 1,637,618 |
| Temporary Cash Investments | 142 | 733,800 | — | 733,942 |
| Total | 63,350,090 | 40,788,161 | — | 104,138,251 |
| Derivative Financial Instruments | | | | |
| Assets | | | | |
| Futures Contracts ¹ | 8,580 | — | — | 8,580 |
| Liabilities | | | | |
| Futures Contracts ¹ | 29 | — | — | 29 |

¹ Includes cumulative appreciation (depreciation) on futures contracts and centrally cleared swaps, if any, as reported in the Schedule of Investments.