



**Invest with a stable,  
long-term approach**

The Bond Fund of America seeks as high a level of current income as is consistent with the preservation of capital.

This fund is one of more than 40 offered by Capital Group, home of American Funds, one of the nation’s largest mutual fund families. For over 90 years, Capital Group has invested with a long-term focus based on thorough research and attention to risk.

Fund results shown in this report, unless otherwise indicated, are for Class F-2 shares. Class A share results are shown at net asset value unless otherwise indicated. If a sales charge (maximum 3.75%) had been deducted, the results would have been lower. Results are for past periods and are not predictive of results for future periods. Current and future results may be lower or higher than those shown. Share prices and returns will vary, so investors may lose money. Investing for short periods makes losses more likely. For current information and month-end results, refer to [capitalgroup.com](http://capitalgroup.com).

Here are the average annual total returns on a \$1,000 investment with all distributions reinvested for periods ended June 30, 2023 (the most recent calendar quarter-end):

	1 year	5 years	10 years
Class F-2 shares	-1.13%	1.49%	1.94%
Class A shares (reflecting 3.75% maximum sales charge)	-5.08	0.47	1.30

For other share class results, refer to [capitalgroup.com](http://capitalgroup.com) and [americanfundsretirement.com](http://americanfundsretirement.com).

The total annual fund operating expense ratios are 0.33% for Class F-2 and 0.59% for Class A shares as of the prospectus dated March 1, 2023. The expense ratios are restated to reflect current fees.

Investment results assume all distributions are reinvested and reflect applicable fees and expenses. When applicable, investment results reflect fee waivers and/or expense reimbursements, without which results would have been lower. Refer to [capitalgroup.com](http://capitalgroup.com) for more information.

*The fund’s 30-day yield as of June 30, 2023, was 4.80% for Class F-2 shares and 4.36% for Class A shares calculated in accordance with the U.S. Securities and Exchange Commission formula. The fund’s distribution rate as of that date was 3.41% for Class F-2 shares and 3.02% for Class A shares. The Class A share results for both reflect the 3.75% maximum sales charge. The SEC yield reflects the rate at which the fund is earning income on its current portfolio of securities while the distribution rate reflects the fund’s past dividends paid to shareholders. Accordingly, the fund’s SEC yield and distribution rate may differ.*

The return of principal for bond funds and for funds with significant underlying bond holdings is not guaranteed. Fund shares are subject to the same interest rate, inflation and credit risks associated with the underlying bond holdings. High-yield bonds are subject to greater fluctuations in value and risk of loss of income and principal than investment-grade bonds. Investing in bonds issued outside the U.S. may be subject to additional risks. They include currency fluctuations, political and social instability, differing securities regulations and accounting standards, higher transaction costs, possible changes in taxation, illiquidity and price volatility. These risks may be heightened in connection with investments in developing countries. Refer to the fund prospectus and the Risk Factors section of this report for more information on these and other risks associated with investing in the fund.

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

## Fellow investors:

Results for The Bond Fund of America for the periods ended June 30, 2023, are shown in the table below, as well as results of the fund's benchmark peer group.

For additional information about the fund, its investment results, holdings and portfolio managers, refer to [capitalgroup.com/individual/investments/fund/ABNFX](https://capitalgroup.com/individual/investments/fund/ABNFX). You can also access information about Capital Group's American Funds and read our insights about the markets, retirement, saving for college, investing fundamentals and more at [capitalgroup.com](https://capitalgroup.com).

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## Results at a glance

For periods ended June 30, 2023, with all distributions reinvested

	Cumulative total returns		Average annual total returns		
	6 months	1 year	5 years	10 years	Lifetime (since class A inception on 5/28/74)
The Bond Fund of America (Class F-2 shares) <sup>1</sup>	1.44%	-1.13%	1.49%	1.94%	7.02%
The Bond Fund of America (Class A shares)	1.30	-1.39	1.24	1.69	6.78
Bloomberg U.S. Aggregate Index <sup>2</sup>	2.09	-0.94	0.77	1.52	6.71
Lipper Core Bond Funds Average <sup>3</sup>	2.21	-0.73	0.74	1.47	6.57

Past results are not predictive of results in future periods.

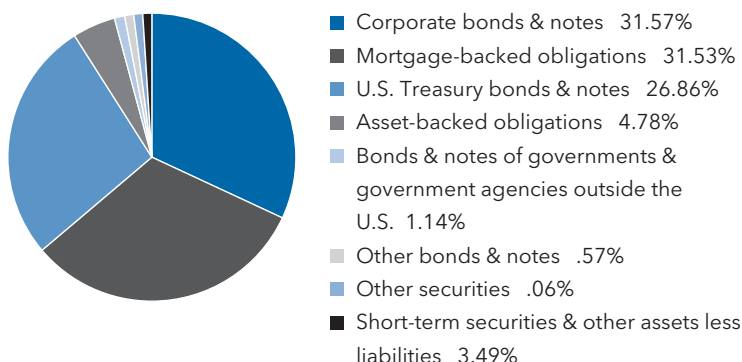
<sup>1</sup>Class F-2 shares were first offered on August 1, 2008. Class F-2 share results prior to the date of first sale are hypothetical based on the results of the original share class of the fund without a sales charge, adjusted for typical estimated expenses. Refer to [capitalgroup.com](https://capitalgroup.com) for more information on specific expense adjustments and the actual dates of first sale.

<sup>2</sup>Bloomberg Index Services Limited. The Bloomberg U.S. Aggregate Index began on January 1, 1976. From May 28, 1974, through December 31, 1975, the Barclays U.S. Government/Credit Index (now called "the Bloomberg U.S. Government/Credit Index") was used. The indexes are unmanaged and, therefore, have no expenses. Investors cannot invest directly in an index. Bloomberg U.S. Aggregate Index represents the U.S. investment-grade fixed-rate bond market. This index is unmanaged, and its results include reinvested dividends and/or distributions but do not reflect the effect of sales charges, commissions, account fees, expenses or U.S. federal income taxes.

<sup>3</sup>Source: Refinitiv Lipper. Results for the Lipper averages do not reflect sales charges. Lipper averages reflect the current composition of all eligible mutual funds (all share classes) within a given category. To review the number of funds included in the Lipper category for each fund's lifetime, please view the Quarterly Statistical Update, available on our website.

## Portfolio by type of security

Percent of net assets



## Portfolio quality summary\*

Percent of net assets

U.S. Treasury and agency <sup>†</sup>	26.91%
AAA/Aaa	34.71
AA/Aa	4.99
A/A	10.93
BBB/Baa	15.33
Below investment grade	3.59
Unrated	.05
Short-term securities & other assets less liabilities	3.49

\*Bond ratings, which typically range from AAA/Aaa (highest) to D (lowest), are assigned by credit rating agencies such as Standard & Poor's, Moody's and/or Fitch as an indication of an issuer's creditworthiness. In assigning a credit rating to a security, the fund looks specifically to the ratings assigned to the issuer of the security by Standard & Poor's, Moody's and/or Fitch. If agency ratings differ, the security will be considered to have received the highest of those ratings, consistent with the fund's investment policies. Securities in the "unrated" category (above) have not been rated by a rating agency; however, the investment adviser performs its own credit analysis and assigns comparable ratings that are used for compliance with the fund's investment policies.

<sup>†</sup>These securities are guaranteed by the full faith and credit of the U.S. government.

## Bonds, notes &amp; other debt instruments 96.45%

Principal amount  
(000)Value  
(000)

## Corporate bonds, notes &amp; loans 31.57%

<b>Financials</b>	AerCap Ireland Capital DAC 1.15% 10/29/2023	USD18,000	\$17,714
<b>10.10%</b>	AerCap Ireland Capital DAC 1.65% 10/29/2024	50,868	47,825
	AerCap Ireland Capital DAC 6.50% 7/15/2025	4,854	4,881
	AerCap Ireland Capital DAC 1.75% 1/30/2026	7,812	7,018
	AerCap Ireland Capital DAC 2.45% 10/29/2026	60,098	53,723
	AerCap Ireland Capital DAC 5.75% 6/6/2028	29,682	29,470
	AerCap Ireland Capital DAC 3.00% 10/29/2028	48,387	41,876
	AerCap Ireland Capital DAC 3.30% 1/30/2032	53,178	43,530
	AerCap Ireland Capital DAC 3.40% 10/29/2033	26,051	20,951
	AerCap Ireland Capital DAC 3.85% 10/29/2041	8,351	6,351
	AIA Group, Ltd. 0.88% 9/9/2033 (5-year EUR Mid-Swap + 1.10% on 9/9/2028) <sup>1</sup>	EUR9,525	8,246
	Ally Financial, Inc. 5.125% 9/30/2024	USD3,863	3,792
	Ally Financial, Inc. 5.80% 5/1/2025	6,400	6,295
	Ally Financial, Inc. 8.00% 11/1/2031	22,786	23,551
	American Express Co. 5.85% 11/5/2027	1,700	1,742
	American Express Co. 4.42% 8/3/2033 (USD-SOFR + 1.76% on 8/3/2032) <sup>1</sup>	21,950	20,723
	American Express Co. 5.043% 5/1/2034 (USD-SOFR + 1.835% on 5/1/2033) <sup>1</sup>	55,975	54,780
	American International Group, Inc. 2.50% 6/30/2025	7,000	6,596
	American International Group, Inc. 3.90% 4/1/2026	1,313	1,263
	American International Group, Inc. 5.125% 3/27/2033	20,794	20,322
	American International Group, Inc. 4.375% 6/30/2050	2,730	2,309
	Aon Corp. 2.85% 5/28/2027	1,000	915
	Aon Corp. 2.60% 12/2/2031	10,750	8,866
	Aon Corp. 5.00% 9/12/2032	6,000	5,927
	Aon Corp. 5.35% 2/28/2033	11,432	11,525
	Aon Corp. 3.90% 2/28/2052	1,000	786

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	Arthur J. Gallagher & Co. 3.50% 5/20/2051	USD4,395	\$ 3,150
	Australia and New Zealand Banking Group, Ltd. 4.829% 2/3/2025 <sup>2</sup>	955	945
	Australia and New Zealand Banking Group, Ltd. 6.742% 12/8/2032 <sup>2</sup>	1,518	1,571
	Banco de Credito del Peru SA 3.25% 9/30/2031		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 2.45% on 9/30/2026) <sup>1,2</sup>	6,910	6,090
	Banco Santander México, SA, Institución de Banca Múltiple, Grupo Financiero Santander México 5.375% 4/17/2025 <sup>2</sup>	7,500	7,425
	Banco Santander, SA 2.746% 5/28/2025	8,200	7,703
	Banco Santander, SA 5.147% 8/18/2025	18,400	18,081
	Banco Santander, SA 5.294% 8/18/2027	9,800	9,618
	Banco Santander, SA 1.722% 9/14/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.90% on 9/14/2026) <sup>1</sup>	7,800	6,777
	Bangkok Bank Public Co., Ltd. 3.733% 9/25/2034		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.90% on 9/25/2029) <sup>1</sup>	19,965	16,948
	Bank of America Corp. 5.08% 1/20/2027 (USD-SOFR + 1.29% on 1/20/2026) <sup>1</sup>	47,781	47,064
	Bank of America Corp. 1.658% 3/11/2027 (USD-SOFR + 0.91% on 3/11/2026) <sup>1</sup>	30,000	27,011
	Bank of America Corp. 1.734% 7/22/2027 (USD-SOFR + 0.96% on 7/22/2026) <sup>1</sup>	19,965	17,835
	Bank of America Corp. 2.551% 2/4/2028 (USD-SOFR + 1.05% on 2/4/2027) <sup>1</sup>	30,000	27,099
	Bank of America Corp. 4.376% 4/27/2028 (USD-SOFR + 1.58% on 4/27/2027) <sup>1</sup>	17,314	16,635
	Bank of America Corp. 4.948% 7/22/2028 (USD-SOFR + 2.04% on 7/22/2027) <sup>1</sup>	85,221	83,765
	Bank of America Corp. 6.204% 11/10/2028 (USD-SOFR + 1.99% on 11/10/2027) <sup>1</sup>	33,273	34,227
	Bank of America Corp. 3.419% 12/20/2028		
	(3-month USD CME Term SOFR + 1.302% on 12/20/2027) <sup>1</sup>	38,883	35,691
	Bank of America Corp. 5.202% 4/25/2029 (USD-SOFR + 1.63% on 4/25/2028) <sup>1</sup>	54,681	54,118
	Bank of America Corp. 2.087% 6/14/2029 (USD-SOFR + 1.06% on 6/14/2028) <sup>1</sup>	53,866	45,992
	Bank of America Corp. 1.898% 7/23/2031 (USD-SOFR + 1.53% on 7/23/2030) <sup>1</sup>	40,370	32,166
	Bank of America Corp. 2.651% 3/11/2032 (USD-SOFR + 1.22% on 3/11/2031) <sup>1</sup>	5,706	4,728
	Bank of America Corp. 2.687% 4/22/2032 (USD-SOFR + 1.32% on 4/22/2031) <sup>1</sup>	16,219	13,448
	Bank of America Corp. 2.299% 7/21/2032 (USD-SOFR + 1.22% on 7/21/2031) <sup>1</sup>	71,753	57,411
	Bank of America Corp. 2.572% 10/20/2032 (USD-SOFR + 1.21% on 10/20/2031) <sup>1</sup>	2,416	1,969
	Bank of America Corp. 2.972% 2/4/2033 (USD-SOFR + 1.33% on 2/4/2032) <sup>1</sup>	809	675
	Bank of America Corp. 4.571% 4/27/2033 (USD-SOFR + 1.83% on 4/27/2032) <sup>1</sup>	47,000	44,214
	Bank of America Corp. 5.015% 7/22/2033 (USD-SOFR + 2.16% on 7/22/2032) <sup>1</sup>	22,131	21,662
	Bank of America Corp. 5.288% 4/25/2034 (USD-SOFR + 1.91% on 4/25/2033) <sup>1</sup>	47,931	47,507
	Bank of America Corp. 2.676% 6/19/2041 (USD-SOFR + 1.93% on 6/19/2040) <sup>1</sup>	530	372
	Bank of East Asia, Ltd. 4.875% 4/22/2032		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 2.30% on 4/22/2027) <sup>1</sup>	7,000	6,316
	Bank of Ireland Group PLC 6.253% 9/16/2026		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 9/16/2025) <sup>1,2</sup>	32,600	32,397
	Bank of Ireland Group PLC 2.029% 9/30/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 9/30/2026) <sup>1,2</sup>	9,200	7,968
	Bank of Montreal 5.30% 6/5/2026	10,000	9,978
	Bank of Montreal 5.203% 2/1/2028	4,000	4,001
	Bank of New York Mellon Corp. 4.947% 4/26/2027		
	(USD-SOFR + 1.026% on 4/26/2026) <sup>1</sup>	15,000	14,822
	Bank of New York Mellon Corp. 5.802% 10/25/2028		
	(USD-SOFR + 1.802% on 10/25/2027) <sup>1</sup>	10,000	10,200
	Bank of New York Mellon Corp. 4.534% 2/1/2029 (USD-SOFR + 1.169% on 2/1/2028) <sup>1</sup>	18,000	17,533
	Bank of New York Mellon Corp. 4.705% 2/1/2034 (USD-SOFR + 1.512% on 2/1/2033) <sup>1</sup>	22,105	21,248
	Barclays PLC 5.304% 8/9/2026		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.30% on 8/9/2025) <sup>1</sup>	725	708
	Barclays PLC 5.829% 5/9/2027 (USD-SOFR + 2.21% on 5/9/2026) <sup>1</sup>	18,000	17,766
	Barclays PLC 5.501% 8/9/2028		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.65% on 8/5/2027) <sup>1</sup>	29,640	28,929
	Barclays PLC 6.224% 5/9/2034 (USD-SOFR + 2.98% on 5/9/2033) <sup>1</sup>	25,425	25,341
	BBVA Bancomer, SA 8.45% 6/29/2038		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 4.661% on 6/29/2033) <sup>1,2</sup>	14,100	14,127
	Berkshire Hathaway Finance Corp. 2.875% 3/15/2032	2,032	1,790
	Berkshire Hathaway Finance Corp. 4.20% 8/15/2048	14,738	13,287
	Berkshire Hathaway Finance Corp. 4.25% 1/15/2049	1,000	912
	Berkshire Hathaway Finance Corp. 3.85% 3/15/2052	2,253	1,864
	BlackRock, Inc. 2.10% 2/25/2032	9,025	7,287
	BlackRock, Inc. 4.75% 5/25/2033	15,150	14,899
	Blackstone Holdings Finance Co., LLC 5.90% 11/3/2027 <sup>2</sup>	12,375	12,535
	Blackstone Holdings Finance Co., LLC 6.20% 4/22/2033 <sup>2</sup>	3,520	3,599
	Block, Inc. 2.75% 6/1/2026	8,000	7,292
	Block, Inc. 3.50% 6/1/2031	5,025	4,168

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

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	BNP Paribas SA 3.375% 1/9/2025 <sup>2</sup>	USD11,000	\$10,570
	BNP Paribas SA 1.323% 1/13/2027 (USD-SOFR + 1.004% on 1/13/2026) <sup>1,2</sup>	9,000	7,987
	BNP Paribas SA 1.675% 6/30/2027 (USD-SOFR + 0.912% on 6/30/2026) <sup>1,2</sup>	7,417	6,543
	BNP Paribas SA 2.591% 1/20/2028 (USD-SOFR + 1.228% on 1/20/2027) <sup>1,2</sup>	77,065	68,947
	BNP Paribas SA 2.159% 9/15/2029 (USD-SOFR + 1.218% on 9/15/2028) <sup>1,2</sup>	8,319	6,936
	BNP Paribas SA 2.871% 4/19/2032 (USD-SOFR + 1.387% on 4/19/2031) <sup>1,2</sup>	63,214	51,827
	Bocom Leasing Management Hong Kong Co., Ltd. 4.375% 1/22/2024	2,500	2,479
	BPCE 5.70% 10/22/2023 <sup>2</sup>	27,768	27,650
	BPCE 4.625% 7/11/2024 <sup>2</sup>	20,600	20,137
	BPCE 5.15% 7/21/2024 <sup>2</sup>	28,454	27,948
	BPCE 1.625% 1/14/2025 <sup>2</sup>	18,000	16,811
	BPCE 1.652% 10/6/2026 (USD-SOFR + 1.52% on 10/6/2025) <sup>1,2</sup>	38,255	34,328
	BPCE 5.975% 1/18/2027 (USD-SOFR + 2.10% on 1/18/2026) <sup>1,2</sup>	19,000	18,830
	BPCE 2.045% 10/19/2027 (USD-SOFR + 1.087% on 10/19/2026) <sup>1,2</sup>	10,656	9,301
	BPCE 2.277% 1/20/2032 (USD-SOFR + 1.312% on 1/20/2031) <sup>1,2</sup>	36,234	28,010
	BPCE 5.748% 7/19/2033 (USD-SOFR + 2.865% on 7/19/2032) <sup>1,2</sup>	27,495	26,871
	CaixaBank, SA 6.208% 1/18/2029 (USD-SOFR + 2.70% on 1/18/2028) <sup>1,2</sup>	25,500	25,462
	Canadian Imperial Bank of Commerce 5.144% 4/28/2025	10,000	9,920
	Canadian Imperial Bank of Commerce 3.60% 4/7/2032	197	177
	Capital One Financial Corp. 1.343% 12/6/2024 (USD-SOFR + 0.69% on 12/6/2023) <sup>1</sup>	26,900	26,202
	Capital One Financial Corp. 4.985% 7/24/2026 (USD-SOFR + 2.16% on 7/24/2025) <sup>1</sup>	16,000	15,514
	Capital One Financial Corp. 4.927% 5/10/2028 (USD-SOFR + 2.057% on 5/10/2027) <sup>1</sup>	16,300	15,478
	Capital One Financial Corp. 5.468% 2/1/2029 (USD-SOFR + 2.08% on 2/1/2028) <sup>1</sup>	12,140	11,638
	Capital One Financial Corp. 6.312% 6/8/2029 (USD-SOFR + 2.64% on 6/8/2028) <sup>1</sup>	4,850	4,821
	Capital One Financial Corp. 6.377% 6/8/2034 (USD-SOFR + 2.86% on 6/8/2033) <sup>1</sup>	1,550	1,540
	Charles Schwab Corp. 5.643% 5/19/2029 (USD-SOFR + 2.21% on 5/19/2028) <sup>1</sup>	24,850	24,851
	Charles Schwab Corp. 5.853% 5/19/2034 (USD-SOFR + 2.50% on 5/19/2033) <sup>1</sup>	17,388	17,659
	China Merchants Bank Co., Ltd. (USD-SOFR + 0.65%) 1.082% 6/13/2026 <sup>3</sup>	9,000	9,010
	China Ping An Insurance Overseas (Holdings), Ltd. 2.85% 8/12/2031	7,247	5,632
	Chubb INA Holdings, Inc. 3.35% 5/3/2026	100	96
	Chubb INA Holdings, Inc. 1.375% 9/15/2030	3,750	2,985
	Chubb INA Holdings, Inc. 4.35% 11/3/2045	100	91
	Chubb INA Holdings, Inc. 2.85% 12/15/2051	1,588	1,108
	Chubb INA Holdings, Inc. 3.05% 12/15/2061	3,758	2,534
	Citigroup, Inc. 2.014% 1/25/2026 (USD-SOFR + 0.694% on 1/25/2025) <sup>1</sup>	12,852	12,080
	Citigroup, Inc. 4.45% 9/29/2027	400	382
	Citigroup, Inc. 3.07% 2/24/2028 (USD-SOFR + 1.28% on 2/24/2027) <sup>1</sup>	76,579	70,514
	Citigroup, Inc. 2.572% 6/3/2031 (USD-SOFR + 2.107% on 6/3/2030) <sup>1</sup>	21,769	18,172
	Citigroup, Inc. 2.561% 5/1/2032 (USD-SOFR + 1.167% on 5/1/2031) <sup>1</sup>	6,406	5,233
	Citigroup, Inc. 2.52% 11/3/2032 (USD-SOFR + 1.177% on 11/3/2031) <sup>1</sup>	13,207	10,648
	Citigroup, Inc. 3.057% 1/25/2033 (USD-SOFR + 1.351% on 1/25/2032) <sup>1</sup>	5,991	5,004
	Citigroup, Inc. 3.785% 3/17/2033 (USD-SOFR + 1.939% on 3/17/2032) <sup>1</sup>	8,739	7,725
	Citigroup, Inc. 4.91% 5/24/2033 (USD-SOFR + 2.086% on 5/24/2032) <sup>1</sup>	2,935	2,842
	Citigroup, Inc. 6.27% 11/17/2033 (USD-SOFR + 2.338% on 11/17/2032) <sup>1</sup>	87,325	92,738
	Citigroup, Inc. 6.174% 5/25/2034 (USD-SOFR + 2.661% on 5/25/2033) <sup>1</sup>	925	934
	Commonwealth Bank of Australia 2.688% 3/11/2031 <sup>2</sup>	17,450	13,695
	Coöperatieve Rabobank UA 2.625% 7/22/2024 <sup>2</sup>	698	674
	Corebridge Financial, Inc. 3.50% 4/4/2025	10,376	9,892
	Corebridge Financial, Inc. 3.65% 4/5/2027	26,338	24,615
	Corebridge Financial, Inc. 3.85% 4/5/2029	37,736	33,989
	Corebridge Financial, Inc. 3.90% 4/5/2032	38,591	33,584
	Corebridge Financial, Inc. 4.35% 4/5/2042	2,317	1,873
	Corebridge Financial, Inc. 4.40% 4/5/2052	7,813	6,155
	Crédit Agricole SA 3.25% 10/4/2024 <sup>2</sup>	6,200	5,974
	Crédit Agricole SA 4.375% 3/17/2025 <sup>2</sup>	3,500	3,373
	Crédit Agricole SA 1.907% 6/16/2026 (USD-SOFR + 1.676% on 6/16/2025) <sup>1,2</sup>	12,000	11,053
	Crédit Agricole SA 1.247% 1/26/2027 (USD-SOFR + 0.892% on 1/26/2026) <sup>1,2</sup>	12,327	10,926
	Credit Suisse AG 2.95% 4/9/2025	2,350	2,210
	Credit Suisse AG 7.50% 2/15/2028	17,000	18,075
	Credit Suisse Group AG 4.55% 4/17/2026	7,000	6,733
	Danske Bank AS 3.875% 9/12/2023 <sup>2</sup>	15,165	15,108
	Danske Bank AS 6.466% 1/9/2026		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 1/9/2025) <sup>1,2</sup>	3,831	3,824
	Danske Bank AS 1.549% 9/10/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.73% on 9/10/2026) <sup>1,2</sup>	14,200	12,345
	Danske Bank AS 4.298% 4/1/2028		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 4/1/2027) <sup>1,2</sup>	19,150	17,893



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

Principal amount  
(000)Value  
(000)

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

Financials (continued)	DBS Bank, Ltd. (3-month AUD-BBSW + 0.55%) 4.767% 9/10/2024 <sup>3</sup>	AUD24,980	\$16,645
	DBS Bank, Ltd. (3-month AUD-BBSW + 0.57%) 4.592% 12/2/2024 <sup>3</sup>	14,970	9,965
	Deutsche Bank AG 0.898% 5/28/2024	USD15,450	14,685
	Deutsche Bank AG 3.70% 5/30/2024	12,900	12,529
	Deutsche Bank AG 2.222% 9/18/2024 (USD-SOFR + 2.159% on 9/18/2023) <sup>1</sup>	89,334	88,210
	Deutsche Bank AG 1.447% 4/1/2025 (USD-SOFR + 1.131% on 4/1/2024) <sup>1</sup>	24,716	23,493
	Deutsche Bank AG 3.961% 11/26/2025 (USD-SOFR + 2.581% on 11/26/2024) <sup>1</sup>	17,750	16,933
	Deutsche Bank AG 4.10% 1/13/2026	16,415	15,377
	Deutsche Bank AG 4.10% 1/13/2026	4,936	4,662
	Deutsche Bank AG 2.129% 11/24/2026 (USD-SOFR + 1.87% on 11/24/2025) <sup>1</sup>	65,864	58,631
	Deutsche Bank AG 2.311% 11/16/2027 (USD-SOFR + 1.219% on 11/16/2026) <sup>1</sup>	54,900	47,217
	Deutsche Bank AG 2.552% 1/7/2028 (USD-SOFR + 1.318% on 1/7/2027) <sup>1</sup>	104,464	90,657
	Deutsche Bank AG 6.72% 1/18/2029 (USD-SOFR + 3.18% on 1/18/2028) <sup>1</sup>	60,492	60,625
	Deutsche Bank AG 3.547% 9/18/2031 (USD-SOFR + 3.043% on 9/18/2030) <sup>1</sup>	23,376	19,427
	Deutsche Bank AG 3.729% 1/14/2032 (USD-SOFR + 2.757% on 1/14/2031) <sup>1</sup>	23,000	17,407
	Deutsche Bank AG 3.035% 5/28/2032 (USD-SOFR + 1.718% on 5/28/2031) <sup>1</sup>	406	320
	Deutsche Bank AG 7.079% 2/10/2034 (USD-SOFR + 3.65% on 2/10/2033) <sup>1</sup>	1,500	1,388
	Discover Bank 3.45% 7/27/2026	2,343	2,158
	Discover Financial Services 6.70% 11/29/2032	5,278	5,440
	DNB Bank ASA 1.127% 9/16/2026 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 9/16/2025) <sup>1,2</sup>	2,882	2,575
	DNB Bank ASA 5.896% 10/9/2026 (USD-SOFR + 1.95% on 10/9/2025) <sup>1,2</sup>	2,000	1,982
	DNB Bank ASA 1.535% 5/25/2027 (5-year UST Yield Curve Rate T Note Constant Maturity + 0.72% on 5/25/2026) <sup>1,2</sup>	8,037	7,082
	Fidelity National Information Services, Inc. 1.15% 3/1/2026	22,429	20,019
	Fidelity National Information Services, Inc. 2.25% 3/1/2031	4,699	3,753
	Fiserv, Inc. 2.75% 7/1/2024	19,000	18,439
	Fiserv, Inc. 3.50% 7/1/2029	4,590	4,192
	Fiserv, Inc. 2.65% 6/1/2030	900	768
	Five Corners Funding Trust II 2.85% 5/15/2030 <sup>2</sup>	4,300	3,659
	Five Corners Funding Trust III 5.791% 2/15/2033 <sup>2</sup>	15,060	15,277
	Five Corners Funding Trust IV 5.997% 2/15/2053 <sup>2</sup>	2,500	2,544
	Fortrea Holdings, Inc. 7.50% 7/1/2030 <sup>2</sup>	2,825	2,896
	GE Capital Funding, LLC 4.55% 5/15/2032	2,672	2,597
	Global Payments, Inc. 2.90% 5/15/2030	3,345	2,838
	Global Payments, Inc. 2.90% 11/15/2031	5,973	4,864
	Goldman Sachs Group, Inc. 1.757% 1/24/2025 (USD-SOFR + 0.73% on 1/24/2024) <sup>1</sup>	2,500	2,435
	Goldman Sachs Group, Inc. 3.50% 4/1/2025	14,230	13,679
	Goldman Sachs Group, Inc. 0.855% 2/12/2026 (USD-SOFR + 0.609% on 2/12/2025) <sup>1</sup>	400	369
	Goldman Sachs Group, Inc. (3-month USD-LIBOR + 1.17%) 6.491% 5/15/2026 <sup>3</sup>	7,000	7,087
	Goldman Sachs Group, Inc. 1.093% 12/9/2026 (USD-SOFR + 0.789% on 12/9/2025) <sup>1</sup>	2,374	2,117
	Goldman Sachs Group, Inc. 1.542% 9/10/2027 (USD-SOFR + 0.818% on 9/10/2026) <sup>1</sup>	61,000	53,652
	Goldman Sachs Group, Inc. 1.948% 10/21/2027 (USD-SOFR + 0.913% on 10/21/2026) <sup>1</sup>	92,878	82,653
	Goldman Sachs Group, Inc. 2.64% 2/24/2028 (USD-SOFR + 1.114% on 2/24/2027) <sup>1</sup>	19,614	17,812
	Goldman Sachs Group, Inc. 3.615% 3/15/2028 (USD-SOFR + 1.846% on 3/15/2027) <sup>1</sup>	47,274	44,394
	Goldman Sachs Group, Inc. 4.482% 8/23/2028 (USD-SOFR + 1.725% on 8/23/2027) <sup>1</sup>	53,775	52,026
	Goldman Sachs Group, Inc. 3.814% 4/23/2029 (3-month USD CME Term SOFR + 1.42% on 4/23/2028) <sup>1</sup>	5,725	5,319
	Goldman Sachs Group, Inc. 2.60% 2/7/2030	5,356	4,567
	Goldman Sachs Group, Inc. 3.80% 3/15/2030	9,419	8,720
	Goldman Sachs Group, Inc. 1.992% 1/27/2032 (USD-SOFR + 1.09% on 1/27/2031) <sup>1</sup>	48,715	38,369
	Goldman Sachs Group, Inc. 2.615% 4/22/2032 (USD-SOFR + 1.281% on 4/22/2031) <sup>1</sup>	14,670	12,035
	Goldman Sachs Group, Inc. 2.383% 7/21/2032 (USD-SOFR + 1.248% on 7/21/2031) <sup>1</sup>	8,941	7,165
	Goldman Sachs Group, Inc. 2.65% 10/21/2032 (USD-SOFR + 1.264% on 10/21/2031) <sup>1</sup>	5,120	4,175
	Goldman Sachs Group, Inc. 3.102% 2/24/2033 (USD-SOFR + 1.41% on 2/24/2032) <sup>1</sup>	36,988	31,262
	Goldman Sachs Group, Inc. 4.017% 10/31/2038 (3-month USD CME Term SOFR + 1.635% on 10/31/2037) <sup>1</sup>	175	148
	Goldman Sachs Group, Inc. 2.908% 7/21/2042 (USD-SOFR + 1.40% on 7/21/2041) <sup>1</sup>	10,000	7,072
	Goldman Sachs Group, Inc. 3.436% 2/24/2043 (USD-SOFR + 1.632% on 2/24/2042) <sup>1</sup>	9,000	6,856
	HSBC Holdings PLC 2.633% 11/7/2025 (USD-SOFR + 1.402% on 11/7/2024) <sup>1</sup>	5,000	4,752
	HSBC Holdings PLC 2.256% 11/13/2026 (1-year GBP-ICE Swap + 1.317% on 11/13/2025) <sup>1</sup>	GBP6,050	6,854
	HSBC Holdings PLC 2.251% 11/22/2027 (USD-SOFR + 1.10% on 11/22/2026) <sup>1</sup>	USD11,240	9,982
	HSBC Holdings PLC 4.755% 6/9/2028 (USD-SOFR + 2.11% on 6/9/2027) <sup>1</sup>	22,033	21,187
	HSBC Holdings PLC 6.161% 3/9/2029 (USD-SOFR + 1.97% on 3/9/2028) <sup>1</sup>	15,000	15,142

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	HSBC Holdings PLC 4.583% 6/19/2029		
	(3-month USD CME Term SOFR + 1.796% on 6/19/2028) <sup>1</sup>	USD5,000	\$ 4,710
	HSBC Holdings PLC 2.206% 8/17/2029 (USD-SOFR + 1.285% on 8/17/2028) <sup>1</sup>	3,246	2,719
	HSBC Holdings PLC 4.95% 3/31/2030	3,150	3,104
	HSBC Holdings PLC 3.973% 5/22/2030		
	(3-month USD CME Term SOFR + 1.872% on 5/22/2029) <sup>1</sup>	21,463	19,293
	HSBC Holdings PLC 3.00% 5/29/2030		
	(1-year EUR Annual (vs. 6-month GBP-LIBOR) + 1.77% on 5/29/2029) <sup>1</sup>	GBP3,613	3,729
	HSBC Holdings PLC 2.357% 8/18/2031 (USD-SOFR + 1.947% on 8/18/2030) <sup>1</sup>	USD5,870	4,689
	HSBC Holdings PLC 2.804% 5/24/2032 (USD-SOFR + 1.187% on 5/24/2031) <sup>1</sup>	40,300	32,615
	HSBC Holdings PLC 2.871% 11/22/2032 (USD-SOFR + 1.41% on 11/22/2031) <sup>1</sup>	4,222	3,407
	HSBC Holdings PLC 8.113% 11/3/2033 (USD-SOFR + 4.25% on 11/3/2032) <sup>1</sup>	15,000	16,661
	HSBC Holdings PLC 6.254% 3/9/2034 (USD-SOFR + 2.39% on 3/9/2033) <sup>1</sup>	4,200	4,308
	HSBC Holdings PLC 6.332% 3/9/2044 (USD-SOFR + 2.65% on 3/9/2043) <sup>1</sup>	18,190	18,874
	Huarong Finance 2017 Co., Ltd. 4.75% 4/27/2027	7,854	6,802
	Huarong Finance 2017 Co., Ltd. 4.25% 11/7/2027	39,663	33,068
	Huarong Finance 2019 Co., Ltd. (3-month USD-LIBOR + 1.25%) 6.625% 2/24/2025 <sup>3</sup>	2,556	2,405
	Huarong Finance 2019 Co., Ltd. 4.50% 5/29/2029	2,367	1,900
	Huarong Finance 2019 Co., Ltd. 3.875% 11/13/2029	2,500	1,931
	Huarong Finance 2019 Co., Ltd. 3.375% 2/24/2030	9,029	6,848
	Huarong Finance II Co., Ltd. 5.50% 1/16/2025	38,773	36,891
	Huarong Finance II Co., Ltd. 5.00% 11/19/2025	3,637	3,359
	Huarong Finance II Co., Ltd. 4.625% 6/3/2026	360	321
	Huarong Finance II Co., Ltd. 4.875% 11/22/2026	12,224	10,827
	Industrial and Commercial Bank of China, Ltd. 2.875% 9/12/2029		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.65% on 9/12/2024) <sup>3</sup>	3,000	2,888
	Insurance Australia Group, Ltd. (3-month AUD-BBSW + 2.45%) 6.686% 12/15/2036 <sup>3</sup>	AUD7,280	4,836
	Intercontinental Exchange, Inc. 4.00% 9/15/2027	USD259	252
	Intercontinental Exchange, Inc. 4.35% 6/15/2029	20,255	19,836
	Intercontinental Exchange, Inc. 2.10% 6/15/2030	20,000	16,764
	Intercontinental Exchange, Inc. 4.60% 3/15/2033	21,619	20,994
	Intercontinental Exchange, Inc. 2.65% 9/15/2040	3,875	2,745
	Intercontinental Exchange, Inc. 3.00% 6/15/2050	14,706	10,228
	Intercontinental Exchange, Inc. 4.95% 6/15/2052	7,119	6,779
	Intercontinental Exchange, Inc. 3.00% 9/15/2060	6,311	4,136
	Intesa Sanpaolo SpA 5.017% 6/26/2024 <sup>2</sup>	125,758	121,858
	Intesa Sanpaolo SpA 3.25% 9/23/2024 <sup>2</sup>	8,260	7,927
	Intesa Sanpaolo SpA 7.00% 11/21/2025 <sup>2</sup>	20,450	20,650
	Intesa Sanpaolo SpA 5.71% 1/15/2026 <sup>2</sup>	24,105	22,964
	Intesa Sanpaolo SpA 3.875% 7/14/2027 <sup>2</sup>	10,275	9,270
	Intesa Sanpaolo SpA 3.875% 1/12/2028 <sup>2</sup>	4,974	4,445
	Intesa Sanpaolo SpA 4.00% 9/23/2029 <sup>2</sup>	3,000	2,609
	Intesa Sanpaolo SpA 8.248% 11/21/2033		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 4.40% on 11/21/2032) <sup>1,2</sup>	2,525	2,654
	Intesa Sanpaolo SpA 7.778% 6/20/2054		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 3.90% on 6/20/2053) <sup>1,2</sup>	37,275	37,184
	Iron Mountain Information Management Services, Inc. 5.00% 7/15/2032 <sup>2</sup>	12,345	10,675
	JPMorgan Chase & Co. 4.023% 12/5/2024		
	(3-month USD CME Term SOFR + 1.262% on 12/5/2023) <sup>1</sup>	5,000	4,958
	JPMorgan Chase & Co. 2.301% 10/15/2025 (USD-SOFR + 1.16% on 10/15/2024) <sup>1</sup>	62,749	59,819
	JPMorgan Chase & Co. 1.561% 12/10/2025 (USD-SOFR + 0.605% on 12/10/2024) <sup>1</sup>	155,249	145,429
	JPMorgan Chase & Co. 5.546% 12/15/2025 (USD-SOFR + 1.07% on 12/15/2024) <sup>1</sup>	5,002	4,983
	JPMorgan Chase & Co. 2.005% 3/13/2026 (USD-SOFR + 1.585% on 3/13/2025) <sup>1</sup>	22,000	20,672
	JPMorgan Chase & Co. 1.578% 4/22/2027 (USD-SOFR + 0.885% on 4/22/2026) <sup>1</sup>	23,622	21,229
	JPMorgan Chase & Co. 1.47% 9/22/2027 (USD-SOFR + 0.765% on 9/22/2026) <sup>1</sup>	31,459	27,792
	JPMorgan Chase & Co. 2.947% 2/24/2028 (USD-SOFR + 1.17% on 2/24/2027) <sup>1</sup>	67,908	62,402
	JPMorgan Chase & Co. 4.323% 4/26/2028 (USD-SOFR + 1.56% on 4/26/2027) <sup>1</sup>	57,161	55,208
	JPMorgan Chase & Co. 4.851% 7/25/2028 (USD-SOFR + 1.99% on 7/25/2027) <sup>1</sup>	39,114	38,615
	JPMorgan Chase & Co. 3.509% 1/23/2029		
	(3-month USD CME Term SOFR + 1.207% on 1/23/2028) <sup>1</sup>	13,444	12,439
	JPMorgan Chase & Co. 2.069% 6/1/2029 (USD-SOFR + 1.015% on 6/1/2028) <sup>1</sup>	41,999	36,051
	JPMorgan Chase & Co. 2.522% 4/22/2031 (USD-SOFR + 2.04% on 4/22/2030) <sup>1</sup>	1,725	1,460
	JPMorgan Chase & Co. 1.764% 11/19/2031 (USD-SOFR + 1.05% on 11/19/2030) <sup>1</sup>	2,115	1,675
	JPMorgan Chase & Co. 1.953% 2/4/2032 (USD-SOFR + 1.065% on 2/4/2031) <sup>1</sup>	8,744	6,970
	JPMorgan Chase & Co. 2.58% 4/22/2032 (USD-SOFR + 1.25% on 4/22/2031) <sup>1</sup>	1,890	1,571
	JPMorgan Chase & Co. 2.545% 11/8/2032 (USD-SOFR + 1.18% on 11/8/2031) <sup>1</sup>	20,939	17,165
	JPMorgan Chase & Co. 2.963% 1/25/2033 (USD-SOFR + 1.26% on 1/25/2032) <sup>1</sup>	3,017	2,543



# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	JPMorgan Chase & Co. 4.586% 4/26/2033 (USD-SOFR + 1.80% on 4/26/2032) <sup>1</sup>	USD10,264	\$ 9,789
	JPMorgan Chase & Co. 4.912% 7/25/2033 (USD-SOFR + 2.08% on 7/25/2032) <sup>1</sup>	25,797	25,218
	JPMorgan Chase & Co. 5.35% 6/1/2034 (USD-SOFR + 1.845% on 6/1/2033) <sup>1</sup>	41,503	41,851
	JPMorgan Chase & Co. 3.109% 4/22/2051 (USD-SOFR + 3.109% on 4/22/2050) <sup>1</sup>	351	246
	JPMorgan Chase & Co. 3.328% 4/22/2052 (USD-SOFR + 1.58% on 4/22/2051) <sup>1</sup>	1,907	1,391
	Kasikornbank PCL (Hong Kong Branch) 5.458% 3/7/2028	3,000	3,003
	Kasikornbank PCL (Hong Kong Branch) 3.343% 10/2/2031		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 10/2/2026) <sup>1</sup>	19,035	16,822
	KBC Groep NV 5.796% 1/19/2029		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 1/19/2028) <sup>1,2</sup>	9,675	9,618
	Korea Exchange Bank 3.25% 3/30/2027 <sup>2</sup>	8,350	7,823
	Lloyds Banking Group PLC 3.87% 7/9/2025		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 3.50% on 7/9/2024) <sup>1</sup>	523	510
	Lloyds Banking Group PLC 2.438% 2/5/2026		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.00% on 2/5/2025) <sup>1</sup>	13,875	13,071
	Lloyds Banking Group PLC 1.627% 5/11/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 5/11/2026) <sup>1</sup>	312	276
	Lloyds Banking Group PLC 3.75% 3/18/2028		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.80% on 3/18/2027) <sup>1</sup>	26,573	24,565
	Lloyds Banking Group PLC 4.375% 3/22/2028	6,323	6,002
	Lloyds Banking Group PLC 5.871% 3/6/2029		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.70% on 3/6/2028) <sup>1</sup>	19,000	18,862
	Lloyds Banking Group PLC 4.976% 8/11/2033		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.30% on 8/11/2032) <sup>1</sup>	16,390	15,341
	LPL Holdings, Inc. 4.625% 11/15/2027 <sup>2</sup>	270	253
	LPL Holdings, Inc. 4.375% 5/15/2031 <sup>2</sup>	1,800	1,557
	M&T Bank Corp. 5.00% junior subordinated perpetual bonds		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 3.174% on 8/1/2024) <sup>1</sup>	5,000	3,952
	Macquarie Bank, Ltd. 5.208% 6/15/2026 <sup>2</sup>	5,000	4,959
	Marsh & McLennan Companies, Inc. 3.875% 3/15/2024	17,615	17,381
	Marsh & McLennan Companies, Inc. 2.25% 11/15/2030	4,221	3,513
	Marsh & McLennan Companies, Inc. 2.375% 12/15/2031	1,192	972
	Marsh & McLennan Companies, Inc. 4.75% 3/15/2039	750	708
	Marsh & McLennan Companies, Inc. 2.90% 12/15/2051	6,145	4,102
	Marsh & McLennan Companies, Inc. 5.45% 3/15/2053	1,325	1,350
	Mastercard, Inc. 4.875% 3/9/2028	1,186	1,200
	Mastercard, Inc. 4.85% 3/9/2033	26,853	27,323
	Mastercard, Inc. 2.95% 3/15/2051	4,308	3,148
	Met Tower Global Funding 5.40% 6/20/2026 <sup>2</sup>	10,000	9,960
	MetLife Capital Trust IV, junior subordinated, 7.875% 12/15/2067		
	(3-month USD-LIBOR + 3.96% on 12/1/2037) <sup>1,2</sup>	100	105
	MetLife, Inc. 3.60% 11/13/2025	100	96
	MetLife, Inc. 4.55% 3/23/2030	2,417	2,365
	MetLife, Inc. 4.60% 5/13/2046	800	724
	Metropolitan Life Global Funding I 3.60% 1/11/2024 <sup>2</sup>	3,000	2,967
	Metropolitan Life Global Funding I 0.95% 7/2/2025 <sup>2</sup>	5,764	5,245
	Metropolitan Life Global Funding I 3.45% 12/18/2026 <sup>2</sup>	2,315	2,167
	Metropolitan Life Global Funding I 4.40% 6/30/2027 <sup>2</sup>	4,574	4,447
	Metropolitan Life Global Funding I 5.05% 1/6/2028 <sup>2</sup>	11,150	11,110
	Metropolitan Life Global Funding I 3.05% 6/17/2029 <sup>2</sup>	5,000	4,439
	Metropolitan Life Global Funding I 4.30% 8/25/2029 <sup>2</sup>	8,134	7,719
	Metropolitan Life Global Funding I 2.95% 4/9/2030 <sup>2</sup>	980	848
	Metropolitan Life Global Funding I 1.55% 1/7/2031 <sup>2</sup>	2,284	1,779
	Metropolitan Life Global Funding I 2.40% 1/11/2032 <sup>2</sup>	3,250	2,657
	Metropolitan Life Global Funding I 5.15% 3/28/2033 <sup>2</sup>	7,621	7,543
	Mitsubishi UFJ Financial Group, Inc. 0.962% 10/11/2025		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.45% on 10/11/2024) <sup>1</sup>	17,000	15,870
	Mitsubishi UFJ Financial Group, Inc. 1.538% 7/20/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/20/2026) <sup>1</sup>	35,000	30,911
	Mitsubishi UFJ Financial Group, Inc. 1.64% 10/13/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.67% on 10/13/2026) <sup>1</sup>	12,800	11,273
	Mitsubishi UFJ Financial Group, Inc. 2.341% 1/19/2028		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.83% on 1/19/2027) <sup>1</sup>	18,000	16,111
	Mitsubishi UFJ Financial Group, Inc. 4.08% 4/19/2028		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.30% on 4/19/2027) <sup>1</sup>	19,000	18,041
	Mitsubishi UFJ Financial Group, Inc. 5.422% 2/22/2029		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.38% on 2/22/2028) <sup>1</sup>	10,000	9,953

Bonds, notes & other debt instruments (continued)

	Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>		
<b>Financials</b>		
<b>(continued)</b>		
Mitsubishi UFJ Financial Group, Inc. 2.309% 7/20/2032		
(1-year UST Yield Curve Rate T Note Constant Maturity + 0.95% on 7/20/2031) <sup>1</sup>	USD5,349	\$ 4,262
Mitsubishi UFJ Financial Group, Inc. 5.133% 7/20/2033		
(1-year UST Yield Curve Rate T Note Constant Maturity + 2.125% on 7/20/2032) <sup>1</sup>	631	619
Mizuho Financial Group, Inc. 1.234% 5/22/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 0.67% on 5/22/2026) <sup>1</sup>	10,000	8,792
Mizuho Financial Group, Inc. 1.554% 7/9/2027		
(1-year UST Yield Curve Rate T Note Constant Maturity + 0.75% on 7/9/2026) <sup>1</sup>	26,000	22,954
Mizuho Financial Group, Inc. 5.778% 7/6/2029		
(1-year UST Yield Curve Rate T Note Constant Maturity + 1.65% on 7/6/2028) <sup>1</sup>	12,530	12,569
Mizuho Financial Group, Inc. 5.669% 9/13/2033		
(1-year UST Yield Curve Rate T Note Constant Maturity + 2.40% on 9/13/2032) <sup>1</sup>	16,070	16,200
Moody's Corp. 4.25% 8/8/2032	4,220	4,013
Morgan Stanley (USD-SOFR + 0.455%) 5.09% 1/25/2024 <sup>3</sup>	1,768	1,766
Morgan Stanley 2.72% 7/22/2025 (USD-SOFR + 1.152% on 7/22/2024) <sup>1</sup>	1,640	1,582
Morgan Stanley 1.164% 10/21/2025 (USD-SOFR + 0.56% on 10/21/2024) <sup>1</sup>	995	930
Morgan Stanley 4.754% 4/21/2026	25,000	24,643
Morgan Stanley 2.188% 4/28/2026 (USD-SOFR + 1.99% on 4/28/2025) <sup>1</sup>	1,326	1,245
Morgan Stanley 0.985% 12/10/2026 (USD-SOFR + 0.72% on 12/10/2025) <sup>1</sup>	1,386	1,236
Morgan Stanley 1.593% 5/4/2027 (USD-SOFR + 0.879% on 5/4/2026) <sup>1</sup>	9,411	8,429
Morgan Stanley 1.512% 7/20/2027 (USD-SOFR + 0.858% on 7/20/2026) <sup>1</sup>	70,656	62,625
Morgan Stanley 2.475% 1/21/2028 (USD-SOFR + 1.00% on 1/21/2027) <sup>1</sup>	2,594	2,343
Morgan Stanley 4.21% 4/20/2028 (USD-SOFR + 1.61% on 4/20/2027) <sup>1</sup>	19,041	18,307
Morgan Stanley 6.296% 10/18/2028 (USD-SOFR + 2.44% on 10/18/2027) <sup>1</sup>	25,332	26,053
Morgan Stanley 5.123% 2/1/2029 (USD-SOFR + 1.73% on 2/1/2028) <sup>1</sup>	61,702	60,890
Morgan Stanley 5.164% 4/20/2029 (USD-SOFR + 1.59% on 4/20/2028) <sup>1</sup>	49,800	49,229
Morgan Stanley 2.699% 1/22/2031 (USD-SOFR + 1.143% on 1/22/2030) <sup>1</sup>	2,300	1,957
Morgan Stanley 1.794% 2/13/2032 (USD-SOFR + 1.034% on 2/13/2031) <sup>1</sup>	35,786	27,779
Morgan Stanley 1.928% 4/28/2032 (USD-SOFR + 1.02% on 4/28/2031) <sup>1</sup>	5,267	4,114
Morgan Stanley 2.239% 7/21/2032 (USD-SOFR + 1.178% on 7/21/2031) <sup>1</sup>	44,097	35,066
Morgan Stanley 2.511% 10/20/2032 (USD-SOFR + 1.20% on 10/20/2031) <sup>1</sup>	13,946	11,271
Morgan Stanley 2.943% 1/21/2033 (USD-SOFR + 1.29% on 1/21/2032) <sup>1</sup>	16,934	14,085
Morgan Stanley 4.889% 7/20/2033 (USD-SOFR + 2.077% on 7/20/2032) <sup>1</sup>	12,315	11,859
Morgan Stanley 6.342% 10/18/2033 (USD-SOFR + 2.565% on 10/18/2032) <sup>1</sup>	16,107	17,142
Morgan Stanley 5.25% 4/21/2034 (USD-SOFR + 1.87% on 4/21/2033) <sup>1</sup>	45,895	45,341
Morgan Stanley 5.297% 4/20/2037 (USD-SOFR + 2.62% on 4/20/2032) <sup>1</sup>	20,106	19,035
Morgan Stanley 3.217% 4/22/2042 (USD-SOFR + 1.485% on 4/22/2041) <sup>1</sup>	5,708	4,335
MSCI, Inc. 3.625% 9/1/2030 <sup>2</sup>	16,200	13,985
MSCI, Inc. 3.25% 8/15/2033 <sup>2</sup>	15,450	12,459
Münchener Rückversicherungs-Gesellschaft AG 5.875% 5/23/2042		
(5-year UST Yield Curve Rate T Note Constant Maturity + 3.982% on 5/23/2032) <sup>1,2</sup>	6,000	6,034
Nasdaq, Inc. 5.35% 6/28/2028	4,393	4,402
Nasdaq, Inc. 5.55% 2/15/2034	9,368	9,409
Nasdaq, Inc. 5.95% 8/15/2053	625	640
Nasdaq, Inc. 6.10% 6/28/2063	792	811
National Australia Bank, Ltd. 4.944% 1/12/2028	3,474	3,475
National Australia Bank, Ltd. 4.90% 6/13/2028	5,000	4,956
Nationwide Building Society 4.363% 8/1/2024		
(3-month USD-LIBOR + 1.392% on 8/1/2023) <sup>1,2</sup>	33,400	33,334
NatWest Group PLC 5.847% 3/2/2027		
(1-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on 3/2/2026) <sup>1</sup>	25,000	24,742
NatWest Group PLC 3.073% 5/22/2028		
(1-year UST Yield Curve Rate T Note Constant Maturity + 2.55% on 5/22/2027) <sup>1</sup>	7,500	6,753
NatWest Group PLC 5.076% 1/27/2030 (3-month USD-LIBOR + 1.905% on 1/27/2029) <sup>1</sup>	2,650	2,530
NatWest Group PLC 4.445% 5/8/2030 (3-month USD-LIBOR + 1.871% on 5/5/2029) <sup>1</sup>	11,600	10,673
NatWest Group PLC 6.016% 3/2/2034		
(1-year UST Yield Curve Rate T Note Constant Maturity + 2.10% on 3/2/2033) <sup>1</sup>	8,000	8,048
Navient Corp. 5.875% 10/25/2024	1,000	984
Navient Corp. 6.75% 6/25/2025	5,000	4,920
Navient Corp. 5.00% 3/15/2027	6,250	5,597
Navient Corp. 5.625% 8/1/2033	3,000	2,259
New York Life Global Funding 0.95% 6/24/2025 <sup>2</sup>	1,403	1,282
New York Life Global Funding 0.85% 1/15/2026 <sup>2</sup>	32,280	28,869
New York Life Global Funding 3.25% 4/7/2027 <sup>2</sup>	17,000	16,005
New York Life Global Funding 4.90% 6/13/2028 <sup>2</sup>	7,500	7,435
New York Life Global Funding 1.20% 8/7/2030 <sup>2</sup>	15,487	12,008
New York Life Global Funding 1.85% 8/1/2031 <sup>2</sup>	2,250	1,779

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	New York Life Global Funding 4.55% 1/28/2033 <sup>2</sup>	USD8,366	\$ 8,066
	NongHyup Bank 4.875% 7/3/2028 <sup>2</sup>	16,213	16,008
	Nordea Bank ABP 3.60% 6/6/2025 <sup>2</sup>	7,360	7,054
	Northwestern Mutual Global Funding 0.80% 1/14/2026 <sup>2</sup>	16,382	14,609
	OneMain Finance Corp. 6.125% 3/15/2024	500	499
	OneMain Finance Corp. 7.125% 3/15/2026	9,300	9,146
	Oversea-Chinese Banking Corp., Ltd. (3-month AUD-BBSW + 0.70%) 4.354% 4/14/2025 <sup>3</sup>	AUD29,750	19,832
	Oversea-Chinese Banking Corp., Ltd. 1.832% 9/10/2030 (5-year UST Yield Curve Rate T Note Constant Maturity + 1.58% on 9/10/2025) <sup>1</sup>	USD2,250	2,052
	PayPal Holdings, Inc. 3.90% 6/1/2027	5,603	5,422
	PayPal Holdings, Inc. 4.40% 6/1/2032	15,247	14,697
	PayPal Holdings, Inc. 3.25% 6/1/2050	1,114	809
	PayPal Holdings, Inc. 5.05% 6/1/2052	32,292	31,643
	PayPal Holdings, Inc. 5.25% 6/1/2062	321	312
	PNC Financial Services Group, Inc. 5.354% 12/2/2028 (USD-SOFR + 1.62% on 12/2/2027) <sup>1</sup>	10,000	9,897
	PNC Financial Services Group, Inc. 5.582% 6/12/2029 (USD-SOFR + 1.841% on 6/12/2028) <sup>1</sup>	43,252	43,080
	PNC Financial Services Group, Inc. 6.037% 10/28/2033 (USD-SOFR + 2.14% on 10/28/2032) <sup>1</sup>	9,176	9,395
	PNC Financial Services Group, Inc. 5.068% 1/24/2034 (USD-SOFR + 1.933% on 1/24/2033) <sup>1</sup>	11,898	11,414
	PNC Financial Services Group, Inc. 3.40% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 2.595% on 9/15/2026) <sup>1</sup>	4,562	3,376
	Power Finance Corp., Ltd. 4.50% 6/18/2029	5,000	4,644
	Power Finance Corp., Ltd. 3.90% 9/16/2029	2,000	1,784
	Power Finance Corp., Ltd. 3.95% 4/23/2030	32,000	28,488
	Power Finance Corp., Ltd. 3.35% 5/16/2031	8,670	7,276
	PRICOA Global Funding I 3.45% 9/1/2023 <sup>2</sup>	11,825	11,775
	Prudential Financial, Inc. 3.905% 12/7/2047	850	679
	Prudential Financial, Inc. 4.418% 3/27/2048	1,000	849
	Prudential Financial, Inc. 4.35% 2/25/2050	1,155	981
	Prudential Financial, Inc. 3.70% 3/13/2051	10,665	8,185
	QBE Insurance Group, Ltd. (3-month AUD-BBSW + 2.75%) 6.68% 8/25/2036 <sup>3</sup>	AUD12,200	8,083
	QBE Insurance Group, Ltd. 2.50% 9/13/2038 (5-year GBP-GILT + 2.061% on 9/13/2028) <sup>1</sup>	GBP3,840	3,733
	Rede D'Or Finance SARL 4.50% 1/22/2030 <sup>2</sup>	USD3,800	3,242
	Royal Bank of Canada 0.75% 10/7/2024	1,347	1,265
	Royal Bank of Canada 4.95% 4/25/2025	5,000	4,936
	Royal Bank of Canada 3.625% 5/4/2027	748	708
	Royal Bank of Canada 6.00% 11/1/2027	1,098	1,125
	Royal Bank of Canada 4.90% 1/12/2028	1,650	1,629
	Royal Bank of Canada 5.00% 2/1/2033	58,704	57,574
	Santander Holdings USA, Inc. 3.50% 6/7/2024	13,325	12,944
	Santander Holdings USA, Inc. 2.49% 1/6/2028 (USD-SOFR + 1.249% on 1/6/2027) <sup>1</sup>	10,775	9,316
	Santander Holdings USA, Inc. 6.499% 3/9/2029 (USD-SOFR + 2.356% on 3/9/2028) <sup>1</sup>	28,100	27,816
	Standard Chartered PLC 6.296% 7/6/2034 (1-year UST Yield Curve Rate T Note Constant Maturity + 2.58% on 7/6/2033) <sup>1,2</sup>	8,908	8,927
	Starwood Property Trust, Inc. 5.50% 11/1/2023 <sup>2</sup>	2,295	2,278
	State Street Corp. 5.82% 11/4/2028 (USD-SOFR + 1.715% on 11/4/2027) <sup>1</sup>	430	441
	State Street Corp. 4.164% 8/4/2033 (USD-SOFR + 1.726% on 8/4/2032) <sup>1</sup>	10,825	10,031
	State Street Corp. 4.821% 1/26/2034 (USD-SOFR + 1.567% on 1/26/2033) <sup>1</sup>	18,331	17,807
	State Street Corp. 5.159% 5/18/2034 (USD-SOFR + 1.89% on 5/18/2033) <sup>1</sup>	56,354	56,042
	Sumitomo Mitsui Financial Group, Inc. 2.174% 1/14/2027	6,775	6,061
	Sumitomo Mitsui Financial Group, Inc. 5.766% 1/13/2033	427	440
	Suncorp Group, Ltd. (3-month AUD-BBSW + 2.15%) 6.223% 12/5/2028 <sup>3</sup>	AUD1,000	667
	Suncorp Group, Ltd. (3-month AUD-BBSW + 2.30%) 6.315% 6/1/2037 <sup>3</sup>	7,500	4,991
	Suncorp Group, Ltd. (3-month AUD-BBSW + 2.65%) 6.665% 12/1/2038 <sup>3</sup>	50	34
	Suncorp-Metway, Ltd. (3-month AUD-BBSW + 0.78%) 4.458% 7/30/2024 <sup>3</sup>	24,500	16,334
	SVB Financial Group 4.70% junior subordinated perpetual bonds (5-year UST Yield Curve Rate T Note Constant Maturity + 3.064% on 11/15/2031) <sup>1,4</sup>	USD11,614	824
	Svenska Handelsbanken AB 5.50% 6/15/2028 <sup>2</sup>	5,000	4,904
	Synchrony Bank 5.40% 8/22/2025	17,000	16,278
	Synchrony Bank 5.625% 8/23/2027	17,000	15,967
	Synchrony Financial 4.375% 3/19/2024	5,825	5,713

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

Principal amount  
(000)Value  
(000)

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

Financials (continued)	Synchrony Financial 2.875% 10/28/2031	USD6,500	\$ 4,732
	The Allstate Corp. 0.75% 12/15/2025	2,089	1,872
	The Allstate Corp. 5.25% 3/30/2033	12,453	12,426
	The Allstate Corp. 3.85% 8/10/2049	6,100	4,747
	The Bank of Nova Scotia 5.25% 6/12/2028	10,000	9,935
	The Hongkong Land Finance (Cayman Islands) Co., Ltd. 4.625% 1/16/2024	4,000	3,974
	The Northwestern Mutual Life Insurance Co. 4.90% 6/12/2028 <sup>2</sup>	15,250	15,144
	Toronto-Dominion Bank 0.75% 9/11/2025	23,900	21,642
	Toronto-Dominion Bank 5.156% 1/10/2028	107,923	107,232
	Toronto-Dominion Bank 4.456% 6/8/2032	5,061	4,806
	Travelers Companies, Inc. 4.00% 5/30/2047	2,250	1,902
	Travelers Companies, Inc. 4.10% 3/4/2049	1,500	1,282
	Travelers Companies, Inc. 2.55% 4/27/2050	1,601	1,029
	Travelers Companies, Inc. 5.45% 5/25/2053	1,914	2,005
	Truist Financial Corp. 6.047% 6/8/2027 (USD-SOFR + 2.05% on 6/8/2026) <sup>1</sup>	10,000	10,009
	Truist Financial Corp. 4.873% 1/26/2029 (USD-SOFR + 1.435% on 1/26/2028) <sup>1</sup>	18,000	17,313
	Truist Financial Corp. 5.122% 1/26/2034 (USD-SOFR + 1.60% on 1/26/2033) <sup>1</sup>	18,975	17,988
	Truist Financial Corp. 5.867% 6/8/2034 (USD-SOFR + 2.361% on 6/8/2033) <sup>1</sup>	8,929	8,937
	U.S. Bancorp 2.40% 7/30/2024	19,000	18,332
	U.S. Bancorp 3.10% 4/27/2026	7,000	6,545
	U.S. Bancorp 4.548% 7/22/2028 (USD-SOFR + 1.66% on 7/27/2027) <sup>1</sup>	16,000	15,313
	U.S. Bancorp 4.653% 2/1/2029 (USD-SOFR + 1.23% on 2/1/2028) <sup>1</sup>	7,500	7,171
	U.S. Bancorp 5.775% 6/12/2029 (USD-SOFR + 2.02% on 6/12/2028) <sup>1</sup>	7,500	7,503
	U.S. Bancorp 2.677% 1/27/2033 (USD-SOFR + 1.02% on 1/27/2032) <sup>1</sup>	2,675	2,142
	U.S. Bancorp 4.839% 2/1/2034 (USD-SOFR + 1.60% on 2/1/2033) <sup>1</sup>	49,596	46,350
	U.S. Bancorp 5.836% 6/12/2034 (USD-SOFR + 2.26% on 6/10/2033) <sup>1</sup>	29,852	30,082
	U.S. Bancorp 3.70% junior subordinated perpetual bonds		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 2.541% on 1/15/2027) <sup>1</sup>	4,711	3,507
	U.S. Bank National Association 3.40% 7/24/2023	13,125	13,108
	UBS Group AG 4.49% 8/5/2025		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.60% on 8/5/2024) <sup>1,2</sup>	2,360	2,308
	UBS Group AG 2.593% 9/11/2025 (USD-SOFR + 1.56% on 9/11/2024) <sup>1,2</sup>	3,418	3,259
	UBS Group AG 2.193% 6/5/2026 (USD-SOFR + 2.044% on 6/5/2025) <sup>1,2</sup>	26,727	24,522
	UBS Group AG 5.711% 1/12/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.55% on 1/12/2026) <sup>1,2</sup>	20,000	19,811
	UBS Group AG 1.364% 1/30/2027		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.08% on 1/30/2026) <sup>1,2</sup>	5,300	4,647
	UBS Group AG 1.305% 2/2/2027 (USD-SOFR + 0.98% on 2/2/2026) <sup>1,2</sup>	38,389	33,635
	UBS Group AG 4.703% 8/5/2027 (1-year UST Yield Curve Rate T Note Constant Maturity + 2.05% on 8/5/2026) <sup>1,2</sup>	50,000	47,809
	UBS Group AG 1.494% 8/10/2027		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 0.85% on 8/10/2026) <sup>1,2</sup>	22,475	19,318
	UBS Group AG 4.751% 5/12/2028		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 5/12/2027) <sup>1,2</sup>	8,300	7,872
	UBS Group AG 6.442% 8/11/2028 (USD-SOFR + 3.70% on 8/11/2027) <sup>1,2</sup>	10,000	10,045
	UBS Group AG 3.869% 1/12/2029 (3-month USD-LIBOR + 1.41% on 1/12/2028) <sup>1,2</sup>	12,135	10,981
	UBS Group AG 3.126% 8/13/2030 (3-month USD-LIBOR + 1.468% on 8/13/2029) <sup>1,2</sup>	11,000	9,279
	UBS Group AG 4.194% 4/1/2031 (USD-SOFR + 3.73% on 4/1/2030) <sup>1,2</sup>	75,875	67,573
	UBS Group AG 2.095% 2/11/2032		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.00% on 2/11/2031) <sup>1,2</sup>	11,785	8,934
	UBS Group AG 3.091% 5/14/2032 (USD-SOFR + 1.73% on 5/14/2031) <sup>1,2</sup>	69,306	56,092
	UBS Group AG 2.746% 2/11/2033		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 1.10% on 2/11/2032) <sup>1,2</sup>	20,567	16,032
	UBS Group AG 6.537% 8/12/2033 (USD-SOFR + 3.92% on 8/12/2032) <sup>1,2</sup>	6,855	7,026
	UBS Group AG 9.016% 11/15/2033 (USD-SOFR + 5.02% on 11/15/2032) <sup>1,2</sup>	46,875	56,221
	UBS Group AG 5.959% 1/12/2034		
	(1-year UST Yield Curve Rate T Note Constant Maturity + 2.20% on 1/12/2033) <sup>1,2</sup>	2,451	2,440
	UniCredit SpA 4.625% 4/12/2027 <sup>2</sup>	17,010	16,171
	UniCredit SpA 5.861% 6/19/2032 (5-year USD-ICE Swap + 3.703% on 6/19/2027) <sup>1,2</sup>	29,477	26,818
	United Overseas Bank, Ltd. 2.00% 10/14/2031		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.23% on 10/14/2026) <sup>1,2</sup>	8,430	7,410
	Vigorous Champion International, Ltd. 4.25% 5/28/2029	1,708	1,519
	Vnesheconombank Via VEB Finance PLC 6.80% 11/22/2025 <sup>2,4,5</sup>	500	— <sup>6</sup>
	Wells Fargo & Company 2.406% 10/30/2025		
	(3-month USD CME Term SOFR + 1.087% on 10/30/2024) <sup>1</sup>	36,060	34,353
	Wells Fargo & Company 3.00% 4/22/2026	3,053	2,872
	Wells Fargo & Company 3.908% 4/25/2026 (USD-SOFR + 1.32% on 4/25/2025) <sup>1</sup>	9,960	9,634

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Financials (continued)</b>	Wells Fargo & Company 3.00% 10/23/2026	USD28,791	\$ 26,745
	Wells Fargo & Company 3.196% 6/17/2027		
	(3-month USD CME Term SOFR + 1.432% on 6/17/2026) <sup>1</sup>	23,774	22,338
	Wells Fargo & Company 3.526% 3/24/2028 (USD-SOFR + 1.51% on 3/24/2027) <sup>1</sup>	59,108	55,229
	Wells Fargo & Company 2.393% 6/2/2028 (USD-SOFR + 2.10% on 6/2/2027) <sup>1</sup>	8,416	7,506
	Wells Fargo & Company 4.808% 7/25/2028 (USD-SOFR + 1.98% on 7/25/2027) <sup>1</sup>	85,603	83,745
	Wells Fargo & Company 2.879% 10/30/2030		
	(3-month USD CME Term SOFR + 1.432% on 10/30/2029) <sup>1</sup>	800	692
	Wells Fargo & Company 3.35% 3/2/2033 (USD-SOFR + 1.50% on 3/2/2032) <sup>1</sup>	10,885	9,320
	Wells Fargo & Company 4.897% 7/25/2033 (USD-SOFR + 4.897% on 7/25/2032) <sup>1</sup>	22,619	21,709
	Wells Fargo & Company 5.389% 4/24/2034 (USD-SOFR + 2.02% on 4/24/2033) <sup>1</sup>	110,746	110,090
	Wells Fargo & Company 4.611% 4/25/2053 (USD-SOFR + 2.13% on 4/25/2052) <sup>1</sup>	69,324	60,855
	Westpac Banking Corp. 2.894% 2/4/2030		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.35% on 2/4/2025) <sup>1</sup>	10,000	9,348
	Westpac Banking Corp. 4.11% 7/24/2034		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 2.00% on 7/24/2029) <sup>1</sup>	11,339	9,871
	Westpac Banking Corp. 2.668% 11/15/2035		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 1.75% on 11/15/2030) <sup>1</sup>	20,125	15,460
	Willis North America, Inc. 4.65% 6/15/2027	5,685	5,527
	Willis North America, Inc. 5.35% 5/15/2033	7,500	7,319
	Willis North America, Inc. 3.875% 9/15/2049	4,700	3,431
	Xiaomi Best Time International, Ltd. 3.375% 4/29/2030	2,865	2,330
	Xiaomi Best Time International, Ltd. 2.875% 7/14/2031	2,000	1,513
	Xiaomi Best Time International, Ltd. 4.10% 7/14/2051	3,000	1,778
			<u>7,653,909</u>
<b>Utilities 4.27%</b>	Adani Transmission Step-One, Ltd. 4.00% 8/3/2026	2,000	1,750
	AEP Texas, Inc. 3.45% 5/15/2051	5,551	3,958
	AEP Transmission Co., LLC 3.10% 12/1/2026	12,269	11,510
	AEP Transmission Co., LLC 3.65% 4/1/2050	110	86
	AEP Transmission Co., LLC 2.75% 8/15/2051	2,181	1,410
	AES Panama Generation Holdings SRL 4.375% 5/31/2030 <sup>2</sup>	8,488	7,256
	Alabama Power Co. 3.00% 3/15/2052	31,200	21,108
	Alfa Desarrollo SpA 4.55% 9/27/2051 <sup>2</sup>	5,702	4,189
	Ameren Corp. 2.50% 9/15/2024	1,616	1,549
	American Electric Power Company, Inc. 1.00% 11/1/2025	3,075	2,778
	American Electric Power Company, Inc. 4.30% 12/1/2028	31,133	29,718
	American Electric Power Company, Inc. 3.25% 3/1/2050	22,050	15,104
	American Transmission Systems, Inc. 2.65% 1/15/2032 <sup>2</sup>	1,695	1,404
	Atlantic City Electric Co. 2.30% 3/15/2031	2,175	1,800
	Baltimore Gas and Electric Co. 4.55% 6/1/2052	3,150	2,807
	Berkshire Hathaway Energy Company 4.50% 2/1/2045	200	171
	Berkshire Hathaway Energy Company 4.60% 5/1/2053	12,684	10,883
	Calpine Corp. 5.25% 6/1/2026 <sup>2</sup>	3,398	3,284
	Calpine Corp. 4.50% 2/15/2028 <sup>2</sup>	4,000	3,625
	CenterPoint Energy Houston Electric, LLC 4.95% 4/1/2033	5,750	5,743
	CenterPoint Energy Houston Electric, LLC 2.90% 7/1/2050	5,867	4,007
	CenterPoint Energy Houston Electric, LLC 3.60% 3/1/2052	5,392	4,197
	CenterPoint Energy, Inc. 2.65% 6/1/2031	15,737	13,139
	CenterPoint Energy, Inc. 3.70% 9/1/2049	2,775	2,093
	CMS Energy Corp. 3.00% 5/15/2026	6,667	6,246
	CMS Energy Corp. 3.45% 8/15/2027	1,460	1,366
	Colbún SA 3.95% 10/11/2027 <sup>2</sup>	7,000	6,636
	Comision Federal de Electricidad 4.688% 5/15/2029 <sup>2</sup>	30,765	27,723
	Consumers Energy Co. 3.60% 8/15/2032	41,137	37,131
	Consumers Energy Co. 4.625% 5/15/2033	35,460	34,528
	Consumers Energy Co. 3.25% 8/15/2046	7,385	5,460
	Consumers Energy Co. 3.75% 2/15/2050	7,594	6,061
	Consumers Energy Co. 3.10% 8/15/2050	10,243	7,252
	Consumers Energy Co. 2.65% 8/15/2052	11,863	7,619
	Dominion Energy, Inc. 3.30% 3/15/2025	2,113	2,025
	Dominion Energy, Inc. 3.375% 4/1/2030	20,716	18,550
	Dominion Energy, Inc., junior subordinated, 3.071% 8/15/2024	4,825	4,662
	DPL, Inc. 4.125% 7/1/2025	1,040	992
	DTE Electric Co. 2.625% 3/1/2031	4,242	3,629
	DTE Electric Co. 5.20% 4/1/2033	1,500	1,525



# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Utilities (continued)</b>	DTE Electric Co. 3.70% 3/15/2045	USD657	\$ 524
	DTE Electric Co. 3.65% 3/1/2052	2,146	1,675
	DTE Energy Company 2.85% 10/1/2026	6,100	5,616
	DTE Energy Company 1.90% 4/1/2028	1,505	1,318
	DTE Energy Company 2.25% 3/1/2030	19,855	16,974
	DTE Energy Company 3.00% 3/1/2032	31,550	27,196
	DTE Energy Company 2.95% 3/1/2050	1,994	1,359
	Duke Energy Carolinas, LLC 2.45% 8/15/2029	32,831	28,361
	Duke Energy Carolinas, LLC 2.55% 4/15/2031	3,362	2,855
	Duke Energy Carolinas, LLC 4.95% 1/15/2033	5,373	5,336
	Duke Energy Carolinas, LLC 3.20% 8/15/2049	77	55
	Duke Energy Carolinas, LLC 5.35% 1/15/2053	3,528	3,579
	Duke Energy Corp. 4.50% 8/15/2032	49,225	46,426
	Duke Energy Corp. 3.50% 6/15/2051	599	435
	Duke Energy Corp. 5.00% 8/15/2052	2,563	2,345
	Duke Energy Florida, LLC 2.50% 12/1/2029	7,463	6,451
	Duke Energy Florida, LLC 1.75% 6/15/2030	9,021	7,349
	Duke Energy Florida, LLC 3.00% 12/15/2051	8,684	5,964
	Duke Energy Florida, LLC 5.95% 11/15/2052	2,500	2,729
	Duke Energy Ohio, Inc. 2.125% 6/1/2030	5,250	4,361
	Duke Energy Progress, LLC 2.00% 8/15/2031	769	619
	Duke Energy Progress, LLC 2.50% 8/15/2050	4,854	3,020
	Duke Energy Progress, LLC 2.90% 8/15/2051	3,675	2,459
	Edison International 3.55% 11/15/2024	19,450	18,807
	Edison International 4.95% 4/15/2025	6,354	6,223
	Edison International 5.75% 6/15/2027	13,258	13,267
	Edison International 4.125% 3/15/2028	56,140	52,436
	Edison International 5.25% 11/15/2028	31,550	30,726
	Edison International 6.95% 11/15/2029	28,598	30,110
	Electricité de France SA 5.70% 5/23/2028 <sup>2</sup>	4,900	4,896
	Electricité de France SA 6.25% 5/23/2033 <sup>2</sup>	9,350	9,511
	Electricité de France SA 4.75% 10/13/2035 <sup>2</sup>	6,643	5,852
	Electricité de France SA 6.90% 5/23/2053 <sup>2</sup>	17,350	17,997
	Electricité de France SA 9.125% 12/31/2079 (5-year UST Yield Curve Rate T Note Constant Maturity + 5.411% on 6/15/2033) <sup>1,2</sup>	7,450	7,658
	Electricité de France SA 2.625% junior subordinated perpetual bonds (5-year EUR Mid-Swap + 2.86% on 6/1/2028) <sup>1</sup>	EUR15,000	13,248
	Emera US Finance, LP 0.833% 6/15/2024	USD3,750	3,548
	Emera US Finance, LP 2.639% 6/15/2031	27,050	21,613
	Emera, Inc. 6.75% 6/15/2076 (3-month USD-LIBOR + 5.44% on 6/15/2026) <sup>1</sup>	2,350	2,281
	Empresas Publicas de Medellin ESP 4.375% 2/15/2031 <sup>2</sup>	3,000	2,251
	Enel Finance America, LLC 7.10% 10/14/2027 <sup>2</sup>	30,000	31,545
	Engie Energia Chile SA 3.40% 1/28/2030 <sup>2</sup>	7,054	5,883
	ENN Clean Energy International Investment, Ltd. 3.375% 5/12/2026 <sup>2</sup>	8,250	7,644
	ENN Energy Holdings, Ltd. 2.625% 9/17/2030 <sup>2</sup>	14,093	11,796
	Entergy Corp. 1.90% 6/15/2028	34,227	29,199
	Entergy Corp. 2.40% 6/15/2031	24,551	19,901
	Entergy Louisiana, LLC 3.12% 9/1/2027	4,780	4,415
	Entergy Louisiana, LLC 1.60% 12/15/2030	1,700	1,330
	Entergy Louisiana, LLC 2.35% 6/15/2032	4,469	3,589
	Entergy Louisiana, LLC 2.90% 3/15/2051	18,061	11,939
	Entergy Louisiana, LLC 4.75% 9/15/2052	6,431	5,911
	Entergy Texas, Inc. 1.75% 3/15/2031	3,450	2,727
	Exelon Corp. 4.10% 3/15/2052	1,725	1,394
	FirstEnergy Corp. 2.05% 3/1/2025	25,920	24,280
	FirstEnergy Corp. 1.60% 1/15/2026	54,542	49,507
	FirstEnergy Corp. 2.65% 3/1/2030	43,552	36,770
	FirstEnergy Corp. 2.25% 9/1/2030	117,043	95,089
	FirstEnergy Corp. 3.40% 3/1/2050	18,830	13,001
	FirstEnergy Corp., Series B, 4.15% 7/15/2027	91,819	87,295
	FirstEnergy Transmission, LLC 4.35% 1/15/2025 <sup>2</sup>	1,260	1,229
	FirstEnergy Transmission, LLC 2.866% 9/15/2028 <sup>2</sup>	74,825	65,926
	Florida Power & Light Company 5.05% 4/1/2028	10,600	10,689
	Florida Power & Light Company 4.40% 5/15/2028	12,000	11,782
	Florida Power & Light Company 2.45% 2/3/2032	20,210	17,018
	Florida Power & Light Company 5.10% 4/1/2033	18,200	18,476
	Florida Power & Light Company 4.80% 5/15/2033	7,868	7,816



# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Utilities (continued)</b>	Florida Power & Light Company 2.875% 12/4/2051	USD21,385	\$ 14,810
	Florida Power & Light Company 5.30% 4/1/2053	5	5
	Georgia Power Co. 4.65% 5/16/2028	10,800	10,590
	Georgia Power Co. 4.95% 5/17/2033	31,800	31,406
	Georgia Power Co. 3.70% 1/30/2050	625	479
	Gulf Power Co. 3.30% 5/30/2027	10,000	9,428
	Jersey Central Power & Light Co. 4.30% 1/15/2026 <sup>2</sup>	4,480	4,336
	Jersey Central Power & Light Co. 2.75% 3/1/2032 <sup>2</sup>	7,574	6,255
	Korea East-West Power Co., Ltd. 1.75% 5/6/2025	1,500	1,399
	Korea East-West Power Co., Ltd. 3.60% 5/6/2025	1,500	1,444
	Metropolitan Edison Co. 4.30% 1/15/2029 <sup>2</sup>	5,000	4,733
	MidAmerican Energy Co. 3.10% 5/1/2027	2,273	2,126
	MidAmerican Energy Co. 3.65% 4/15/2029	2,300	2,138
	MidAmerican Energy Co. 3.65% 8/1/2048	1,449	1,118
	Mid-Atlantic Interstate Transmission, LLC 4.10% 5/15/2028 <sup>2</sup>	6,025	5,702
	Minejasa Capital BV 4.625% 8/10/2030	5,135	4,623
	Minejasa Capital BV 5.625% 8/10/2037	12,000	9,434
	Mississippi Power Co. 4.25% 3/15/2042	14,426	12,033
	Monongahela Power Co. 3.55% 5/15/2027 <sup>2</sup>	4,800	4,504
	NextEra Energy Capital Holdings, Inc. 6.051% 3/1/2025	4,050	4,067
	NextEra Energy Capital Holdings, Inc. 1.875% 1/15/2027	13,042	11,634
	NextEra Energy Capital Holdings, Inc. 4.625% 7/15/2027	428	419
	NextEra Energy Operating Partners, LP 4.25% 7/15/2024 <sup>2</sup>	4,715	4,616
	NextEra Energy Operating Partners, LP 3.875% 10/15/2026 <sup>2</sup>	3,535	3,288
	NiSource, Inc. 5.40% 6/30/2033	21,605	21,641
	NiSource, Inc. 5.00% 6/15/2052	24	22
	Northern States Power Co. 2.25% 4/1/2031	4,287	3,585
	Northern States Power Co. 2.90% 3/1/2050	124	86
	Northern States Power Co. 2.60% 6/1/2051	16,415	10,545
	Northern States Power Co. 3.20% 4/1/2052	526	378
	Northern States Power Co. 4.50% 6/1/2052	187	169
	Northern States Power Co. 5.10% 5/15/2053	15,248	15,029
	NRG Energy, Inc. 3.625% 2/15/2031 <sup>2</sup>	5,000	3,908
	NRG Energy, Inc. 3.875% 2/15/2032 <sup>2</sup>	3,000	2,315
	NTPC, Ltd. 3.75% 4/3/2024	3,000	2,950
	NTPC, Ltd. 4.375% 11/26/2024	3,000	2,930
	Oncor Electric Delivery Company, LLC 0.55% 10/1/2025	8,100	7,326
	Oncor Electric Delivery Company, LLC 4.55% 9/15/2032	1,239	1,203
	Oncor Electric Delivery Company, LLC 2.70% 11/15/2051	7,613	4,943
	Pacific Gas and Electric Co. 3.85% 11/15/2023	3,800	3,767
	Pacific Gas and Electric Co. 3.50% 6/15/2025	4,379	4,148
	Pacific Gas and Electric Co. 3.15% 1/1/2026	135,185	125,509
	Pacific Gas and Electric Co. 2.95% 3/1/2026	53,431	48,972
	Pacific Gas and Electric Co. 3.30% 3/15/2027	27,575	25,051
	Pacific Gas and Electric Co. 2.10% 8/1/2027	61,726	52,773
	Pacific Gas and Electric Co. 3.30% 12/1/2027	51,590	45,273
	Pacific Gas and Electric Co. 3.00% 6/15/2028	29,170	25,171
	Pacific Gas and Electric Co. 3.75% 7/1/2028	33,012	29,610
	Pacific Gas and Electric Co. 4.65% 8/1/2028	48,518	44,905
	Pacific Gas and Electric Co. 6.10% 1/15/2029	27,440	27,019
	Pacific Gas and Electric Co. 4.55% 7/1/2030	184,290	166,925
	Pacific Gas and Electric Co. 2.50% 2/1/2031	168,055	131,700
	Pacific Gas and Electric Co. 3.25% 6/1/2031	27,262	22,192
	Pacific Gas and Electric Co. 6.15% 1/15/2033	8,690	8,504
	Pacific Gas and Electric Co. 6.40% 6/15/2033	46,156	45,936
	Pacific Gas and Electric Co. 3.30% 8/1/2040	33,295	22,476
	Pacific Gas and Electric Co. 3.75% 8/15/2042	29,730	20,602
	Pacific Gas and Electric Co. 3.50% 8/1/2050	56,961	36,311
	Pacific Gas and Electric Co. 6.75% 1/15/2053	6,114	6,041
	PECO Energy Co. 2.80% 6/15/2050	10,000	6,634
	PG&E Corp. 5.00% 7/1/2028	9,485	8,712
	PG&E Corp. 5.25% 7/1/2030	7,450	6,684
	Progress Energy, Inc. 7.00% 10/30/2031	8,568	9,397
	Public Service Company of Colorado 3.70% 6/15/2028	114	108
	Public Service Company of Colorado 1.90% 1/15/2031	111	90
	Public Service Company of Colorado 1.875% 6/15/2031	33,485	26,726
	Public Service Company of Colorado 2.70% 1/15/2051	1,710	1,085

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Utilities (continued)</b>	Public Service Company of Colorado 5.25% 4/1/2053	USD3,350	\$ 3,222
	Public Service Electric and Gas Co. 0.95% 3/15/2026	17,350	15,662
	Public Service Electric and Gas Co. 3.65% 9/1/2028	2,978	2,793
	Public Service Electric and Gas Co. 3.20% 5/15/2029	6,374	5,777
	Public Service Electric and Gas Co. 2.45% 1/15/2030	4,830	4,171
	Public Service Electric and Gas Co. 1.90% 8/15/2031	4,425	3,559
	Public Service Electric and Gas Co. 3.10% 3/15/2032	30,715	26,873
	Public Service Electric and Gas Co. 4.90% 12/15/2032	491	491
	Public Service Electric and Gas Co. 3.20% 8/1/2049	2,475	1,834
	Public Service Electric and Gas Co. 3.15% 1/1/2050	15,000	10,950
	Public Service Electric and Gas Co. 2.05% 8/1/2050	16,000	9,444
	San Diego Gas & Electric Co. 3.32% 4/15/2050	2,025	1,452
	Southern California Edison Co. 1.10% 4/1/2024	28,861	27,870
	Southern California Edison Co. 1.20% 2/1/2026	20,000	17,875
	Southern California Edison Co. 4.90% 6/1/2026	10,000	9,863
	Southern California Edison Co. 4.70% 6/1/2027	25,265	24,855
	Southern California Edison Co. 5.85% 11/1/2027	7,531	7,707
	Southern California Edison Co. 3.65% 3/1/2028	19,403	18,124
	Southern California Edison Co. 5.30% 3/1/2028	1,500	1,501
	Southern California Edison Co. 4.20% 3/1/2029	28,275	26,900
	Southern California Edison Co. 2.85% 8/1/2029	73,313	64,129
	Southern California Edison Co. 2.25% 6/1/2030	17,751	14,858
	Southern California Edison Co. 2.50% 6/1/2031	24,738	20,591
	Southern California Edison Co. 2.75% 2/1/2032	20,006	16,750
	Southern California Edison Co. 6.00% 1/15/2034	3,039	3,150
	Southern California Edison Co. 5.75% 4/1/2035	6,666	6,780
	Southern California Edison Co. 5.35% 7/15/2035	30,475	29,825
	Southern California Edison Co. 5.625% 2/1/2036	5,649	5,603
	Southern California Edison Co. 5.55% 1/15/2037	6,946	6,781
	Southern California Edison Co. 5.95% 2/1/2038	12,088	12,448
	Southern California Edison Co. 4.50% 9/1/2040	20,920	18,279
	Southern California Edison Co. 3.60% 2/1/2045	12,979	9,566
	Southern California Edison Co. 4.00% 4/1/2047	3,524	2,803
	Southern California Edison Co. 4.125% 3/1/2048	1,600	1,300
	Southern California Edison Co. 3.65% 2/1/2050	18,994	14,154
	Southern California Edison Co. 2.95% 2/1/2051	24,804	16,278
	Southern California Edison Co. 3.65% 6/1/2051	936	696
	Southern California Edison Co. 3.45% 2/1/2052	3,176	2,277
	Southern California Gas Company 2.55% 2/1/2030	6,775	5,831
	Southwestern Electric Power Co. 1.65% 3/15/2026	12,675	11,465
	Southwestern Electric Power Co. 3.25% 11/1/2051	12,598	8,473
	State Grid Overseas Investment (2014), Ltd. 4.125% 5/7/2024	3,070	3,031
	Talen Energy Supply, LLC 8.625% 6/1/2030 <sup>2</sup>	14,808	15,340
	The Cleveland Electric Illuminating Co. 3.50% 4/1/2028 <sup>2</sup>	15,958	14,639
	The Cleveland Electric Illuminating Co. 4.55% 11/15/2030 <sup>2</sup>	5,500	5,200
	The Connecticut Light and Power Co. 3.20% 3/15/2027	1,866	1,758
	The Connecticut Light and Power Co. 2.05% 7/1/2031	12,036	9,809
	TNB Global Ventures Capital Bhd 4.851% 11/1/2028	4,000	3,937
	Union Electric Co. 2.15% 3/15/2032	12,550	10,057
	Union Electric Co. 2.625% 3/15/2051	132	85
	Union Electric Co. 3.90% 4/1/2052	7,318	5,983
	Virginia Electric & Power 2.95% 11/15/2026	3,000	2,783
	Virginia Electric & Power 2.875% 7/15/2029	1,820	1,617
	Virginia Electric & Power 2.30% 11/15/2031	9,089	7,382
	Virginia Electric & Power 2.40% 3/30/2032	7,258	5,925
	Virginia Electric & Power 2.45% 12/15/2050	6,129	3,678
	Vistra Operations Co., LLC 3.55% 7/15/2024 <sup>2</sup>	8,000	7,729
	Vistra Operations Co., LLC 5.00% 7/31/2027 <sup>2</sup>	1,000	937
	WEC Energy Group, Inc. 4.75% 1/9/2026	5,000	4,927
	WEC Energy Group, Inc. 5.15% 10/1/2027	18,800	18,785
	WEC Energy Group, Inc. 2.20% 12/15/2028	5,400	4,650
	Wisconsin Power and Light Co. 1.95% 9/16/2031	15,450	12,286
	Wisconsin Power and Light Co. 3.95% 9/1/2032	1,276	1,179
	Wisconsin Power and Light Co. 3.65% 4/1/2050	2,675	2,031
	Xcel Energy, Inc. 3.35% 12/1/2026	10,439	9,800
	Xcel Energy, Inc. 1.75% 3/15/2027	11,088	9,828
	Xcel Energy, Inc. 2.60% 12/1/2029	23,362	19,979

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Utilities (continued)</b>	Xcel Energy, Inc. 2.35% 11/15/2031	USD30,760	\$ 24,493
	Xcel Energy, Inc. 4.60% 6/1/2032	25,543	24,137
	Xcel Energy, Inc. 3.50% 12/1/2049	14,159	10,287
			<u>3,233,725</u>
<b>Health care 3.38%</b>	AbbVie, Inc. 2.60% 11/21/2024	30,200	28,991
	AbbVie, Inc. 2.95% 11/21/2026	16,395	15,324
	AbbVie, Inc. 3.20% 11/21/2029	4,409	3,990
	AbbVie, Inc. 4.25% 11/21/2049	202	174
	AmerisourceBergen Corp. 2.70% 3/15/2031	17,987	15,301
	Amgen, Inc. 5.507% 3/2/2026	3,000	2,995
	Amgen, Inc. 5.15% 3/2/2028	35,867	35,860
	Amgen, Inc. 3.00% 2/22/2029	3,098	2,799
	Amgen, Inc. 4.05% 8/18/2029	31,879	30,247
	Amgen, Inc. 2.45% 2/21/2030	18,829	16,154
	Amgen, Inc. 5.25% 3/2/2030	16,187	16,232
	Amgen, Inc. 2.30% 2/25/2031	5,000	4,157
	Amgen, Inc. 4.20% 3/1/2033	36,903	34,462
	Amgen, Inc. 5.25% 3/2/2033	55,525	55,622
	Amgen, Inc. 5.60% 3/2/2043	17,950	18,017
	Amgen, Inc. 3.375% 2/21/2050	122	89
	Amgen, Inc. 4.875% 3/1/2053	15,308	14,095
	Amgen, Inc. 5.65% 3/2/2053	38,294	38,808
	Amgen, Inc. 5.75% 3/2/2063	22,800	23,147
	AstraZeneca Finance, LLC 1.75% 5/28/2028	4,450	3,858
	AstraZeneca Finance, LLC 4.90% 3/3/2030	12,380	12,411
	AstraZeneca Finance, LLC 2.25% 5/28/2031	6,852	5,785
	AstraZeneca Finance, LLC 4.875% 3/3/2033	17,730	17,992
	AstraZeneca PLC 3.50% 8/17/2023	14,500	14,465
	AstraZeneca PLC 3.375% 11/16/2025	20,139	19,370
	AstraZeneca PLC 0.70% 4/8/2026	6,589	5,889
	AstraZeneca PLC 4.00% 1/17/2029	2,027	1,956
	AstraZeneca PLC 1.375% 8/6/2030	17,516	14,101
	AstraZeneca PLC 3.00% 5/28/2051	3,294	2,446
	Avantor Funding, Inc. 4.625% 7/15/2028 <sup>2</sup>	6,320	5,864
	Bausch Health Companies, Inc. 5.50% 11/1/2025 <sup>2</sup>	17,750	15,708
	Bausch Health Companies, Inc. 4.875% 6/1/2028 <sup>2</sup>	8,125	4,846
	Baxter International, Inc. 2.272% 12/1/2028	3,250	2,787
	Baxter International, Inc. 2.539% 2/1/2032	37,704	30,563
	Baxter International, Inc. 3.132% 12/1/2051	2,284	1,509
	Bayer US Finance II, LLC 3.875% 12/15/2023 <sup>2</sup>	11,650	11,539
	Bayer US Finance II, LLC 4.375% 12/15/2028 <sup>2</sup>	4,250	4,034
	Becton, Dickinson and Company 3.363% 6/6/2024	8,545	8,362
	Becton, Dickinson and Company 4.298% 8/22/2032	6,700	6,360
	Boston Scientific Corp. 3.45% 3/1/2024	875	861
	Boston Scientific Corp. 2.65% 6/1/2030	41,291	36,003
	Boston Scientific Corp. 4.70% 3/1/2049	340	319
	Bristol-Myers Squibb Co. 2.90% 7/26/2024	9,095	8,860
	Bristol-Myers Squibb Co. 3.20% 6/15/2026	7,768	7,437
	Bristol-Myers Squibb Co. 3.40% 7/26/2029	2,197	2,042
	Catalent Pharma Solutions, Inc. 3.50% 4/1/2030 <sup>2</sup>	16,500	13,381
	Centene Corp. 4.25% 12/15/2027	58,085	54,362
	Centene Corp. 2.45% 7/15/2028	82,808	70,861
	Centene Corp. 4.625% 12/15/2029	42,335	39,005
	Centene Corp. 3.375% 2/15/2030	45,137	38,833
	Centene Corp. 3.00% 10/15/2030	23,055	19,234
	Centene Corp. 2.50% 3/1/2031	71,209	56,858
	Centene Corp. 2.625% 8/1/2031	14,110	11,263
	Charles River Laboratories International, Inc. 3.75% 3/15/2029 <sup>2</sup>	4,335	3,819
	CHS / Community Health Systems, Inc. 4.75% 2/15/2031 <sup>2</sup>	6,000	4,541
	CVS Health Corp. 1.30% 8/21/2027	10,000	8,611
	CVS Health Corp. 3.25% 8/15/2029	10,362	9,311
	CVS Health Corp. 5.125% 2/21/2030	12,000	11,925
	CVS Health Corp. 1.75% 8/21/2030	5,660	4,520
	CVS Health Corp. 5.25% 1/30/2031	7,000	6,980
	CVS Health Corp. 1.875% 2/28/2031	13,185	10,480

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
Health care (continued)	CVS Health Corp. 5.25% 2/21/2033	USD14,789	\$14,738
	CVS Health Corp. 5.30% 6/1/2033	17,469	17,450
	CVS Health Corp. 5.05% 3/25/2048	1,707	1,575
	CVS Health Corp. 4.25% 4/1/2050	8,451	7,007
	CVS Health Corp. 5.625% 2/21/2053	6,250	6,218
	CVS Health Corp. 5.875% 6/1/2053	4,944	5,074
	CVS Health Corp. 6.00% 6/1/2063	11,135	11,467
	Elevance Health, Inc. 3.50% 8/15/2024	9,349	9,111
	Elevance Health, Inc. 2.375% 1/15/2025	1,534	1,459
	Elevance Health, Inc. 4.10% 5/15/2032	31,973	29,818
	Elevance Health, Inc. 4.75% 2/15/2033	7,823	7,601
	Elevance Health, Inc. 4.55% 5/15/2052	8,831	7,899
	Elevance Health, Inc. 5.125% 2/15/2053	2,910	2,824
	Eli Lilly and Co. 3.375% 3/15/2029	9,000	8,461
	Eli Lilly and Co. 4.70% 2/27/2033	38,455	38,974
	Eli Lilly and Co. 4.875% 2/27/2053	9,163	9,419
	Eli Lilly and Co. 4.95% 2/27/2063	916	936
	EMD Finance, LLC 3.25% 3/19/2025 <sup>2</sup>	16,185	15,520
	Fortrea Holdings, Inc., Term Loan B, (3-month USD CME Term SOFR + 3.75%) 5.05% 6/30/2030 <sup>3,7</sup>	2,720	2,723
	GE HealthCare Technologies, Inc. 5.65% 11/15/2027	33,699	34,126
	GE HealthCare Technologies, Inc. 5.857% 3/15/2030	7,880	8,092
	GE HealthCare Technologies, Inc. 5.905% 11/22/2032	52,792	55,253
	GE HealthCare Technologies, Inc. 6.377% 11/22/2052	2,650	2,951
	Gilead Sciences, Inc. 2.80% 10/1/2050	65	44
	GlaxoSmithKline Capital, Inc. 3.625% 5/15/2025	11,425	11,111
	HCA, Inc. 5.875% 2/15/2026	4,700	4,704
	HCA, Inc. 5.20% 6/1/2028	30,000	29,777
	HCA, Inc. 5.875% 2/1/2029	7,130	7,180
	HCA, Inc. 3.375% 3/15/2029 <sup>2</sup>	401	357
	HCA, Inc. 4.125% 6/15/2029	2,825	2,616
	HCA, Inc. 3.50% 9/1/2030	5,225	4,583
	HCA, Inc. 2.375% 7/15/2031	2,704	2,164
	HCA, Inc. 3.625% 3/15/2032 <sup>2</sup>	13,278	11,531
	HCA, Inc. 5.25% 6/15/2049	8,300	7,497
	HCA, Inc. 4.625% 3/15/2052 <sup>2</sup>	323	266
	Humana, Inc. 3.70% 3/23/2029	15,704	14,392
	IQVIA, Inc. 5.00% 10/15/2026 <sup>2</sup>	5,750	5,557
	Johnson & Johnson 0.95% 9/1/2027	6,000	5,248
	Johnson & Johnson 1.30% 9/1/2030	28,696	23,584
	Johnson & Johnson 2.10% 9/1/2040	4,000	2,821
	Johnson & Johnson 2.25% 9/1/2050	11,000	7,297
	Kaiser Foundation Hospitals 2.81% 6/1/2041	701	516
	Laboratory Corporation of America Holdings 1.55% 6/1/2026	4,555	4,071
	Medtronic Global Holdings S.C.A. 4.50% 3/30/2033	10,500	10,295
	Merck & Co., Inc. 2.75% 2/10/2025	34,000	32,742
	Merck & Co., Inc. 1.70% 6/10/2027	18,478	16,563
	Merck & Co., Inc. 1.45% 6/24/2030	20,106	16,405
	Merck & Co., Inc. 4.90% 5/17/2044	2,749	2,758
	Merck & Co., Inc. 2.75% 12/10/2051	10,000	6,908
	Merck & Co., Inc. 5.00% 5/17/2053	6,482	6,572
	Merck & Co., Inc. 5.15% 5/17/2063	7,855	8,030
	Molina Healthcare, Inc. 4.375% 6/15/2028 <sup>2</sup>	2,125	1,961
	Molina Healthcare, Inc. 3.875% 11/15/2030 <sup>2</sup>	2,665	2,292
	Molina Healthcare, Inc. 3.875% 5/15/2032 <sup>2</sup>	15,500	13,015
	Novartis Capital Corp. 1.75% 2/14/2025	1,167	1,107
	Novartis Capital Corp. 2.00% 2/14/2027	6,000	5,501
	Novartis Capital Corp. 2.20% 8/14/2030	22,078	19,100
	Pfizer Investment Enterprises Pte., Ltd. 4.45% 5/19/2028	11,750	11,554
	Pfizer Investment Enterprises Pte., Ltd. 4.75% 5/19/2033	32,653	32,543
	Pfizer Investment Enterprises Pte., Ltd. 5.30% 5/19/2053	27,222	28,324
	Pfizer, Inc. 2.95% 3/15/2024	2,150	2,112
	Pfizer, Inc. 3.45% 3/15/2029	140	132
	Pfizer, Inc. 1.70% 5/28/2030	690	573
	Regeneron Pharmaceuticals, Inc. 1.75% 9/15/2030	17,136	13,667
	Roche Holdings, Inc. 1.93% 12/13/2028 <sup>2</sup>	28,439	24,710
	Roche Holdings, Inc. 2.076% 12/13/2031 <sup>2</sup>	101,540	83,716

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Health care (continued)</b>	Roche Holdings, Inc. 2.607% 12/13/2051 <sup>2</sup>	USD320	\$ 217
	Shire Acquisitions Investments Ireland DAC 2.875% 9/23/2023	4,486	4,457
	Shire Acquisitions Investments Ireland DAC 3.20% 9/23/2026	23,317	21,902
	Summa Health 3.511% 11/15/2051	187	133
	Syneos Health, Inc. 3.625% 1/15/2029 <sup>2</sup>	2,315	2,266
	Takeda Pharmaceutical Co., Ltd. 4.40% 11/26/2023	10,926	10,866
	Takeda Pharmaceutical Co., Ltd. 5.00% 11/26/2028	7,500	7,460
	Tenet Healthcare Corp. 4.875% 1/1/2026	5,535	5,397
	Tenet Healthcare Corp. 5.125% 11/1/2027	4,565	4,363
	Tenet Healthcare Corp. 6.125% 6/15/2030	4,000	3,948
	Tenet Healthcare Corp. 6.75% 5/15/2031 <sup>2</sup>	10,000	10,037
	Teva Pharmaceutical Finance Co., LLC 6.15% 2/1/2036	11,690	10,405
	Teva Pharmaceutical Finance Netherlands III BV 2.80% 7/21/2023	2,539	2,536
	Teva Pharmaceutical Finance Netherlands III BV 6.00% 4/15/2024	74,546	74,128
	Teva Pharmaceutical Finance Netherlands III BV 7.125% 1/31/2025	66,000	66,951
	Teva Pharmaceutical Finance Netherlands III BV 3.15% 10/1/2026	147,495	132,348
	Teva Pharmaceutical Finance Netherlands III BV 4.75% 5/9/2027	25,870	23,964
	Teva Pharmaceutical Finance Netherlands III BV 6.75% 3/1/2028	127,679	125,908
	Teva Pharmaceutical Finance Netherlands III BV 5.125% 5/9/2029	20,815	18,903
	Teva Pharmaceutical Finance Netherlands III BV 4.10% 10/1/2046	173,286	114,153
	The Cigna Group 2.375% 3/15/2031	2,853	2,393
	Thermo Fisher Scientific, Inc. 4.80% 11/21/2027	12,000	12,061
	Thermo Fisher Scientific, Inc. 4.95% 11/21/2032	4,856	4,946
	UnitedHealth Group, Inc. 3.50% 2/15/2024	6,860	6,782
	UnitedHealth Group, Inc. 2.375% 8/15/2024	7,903	7,640
	UnitedHealth Group, Inc. 3.75% 7/15/2025	5,900	5,745
	UnitedHealth Group, Inc. 3.70% 12/15/2025	15,430	14,907
	UnitedHealth Group, Inc. 5.25% 2/15/2028	3,011	3,072
	UnitedHealth Group, Inc. 4.00% 5/15/2029	14,165	13,547
	UnitedHealth Group, Inc. 2.875% 8/15/2029	1,172	1,054
	UnitedHealth Group, Inc. 2.00% 5/15/2030	13,538	11,403
	UnitedHealth Group, Inc. 4.20% 5/15/2032	14,062	13,430
	UnitedHealth Group, Inc. 5.35% 2/15/2033	5,984	6,222
	UnitedHealth Group, Inc. 3.05% 5/15/2041	8,000	6,191
	UnitedHealth Group, Inc. 4.25% 6/15/2048	3,314	2,925
	UnitedHealth Group, Inc. 4.45% 12/15/2048	2,015	1,838
	UnitedHealth Group, Inc. 3.70% 8/15/2049	6,795	5,465
	UnitedHealth Group, Inc. 2.90% 5/15/2050	9,116	6,362
	UnitedHealth Group, Inc. 3.25% 5/15/2051	5,865	4,381
	UnitedHealth Group, Inc. 4.75% 5/15/2052	8,835	8,389
	UnitedHealth Group, Inc. 5.875% 2/15/2053	5,910	6,571
	UnitedHealth Group, Inc. 4.95% 5/15/2062	225	217
	UnitedHealth Group, Inc. 6.05% 2/15/2063	4,565	5,167
	Zoetis, Inc. 5.60% 11/16/2032	15,969	16,698
			2,558,155
<b>Consumer discretionary 2.85%</b>	Alibaba Group Holding, Ltd. 2.125% 2/9/2031	5,000	4,074
	Alibaba Group Holding, Ltd. 2.70% 2/9/2041	6,206	4,150
	Allied Universal Holdco, LLC 4.625% 6/1/2028 <sup>2</sup>	2,105	1,784
	Allwyn Entertainment Financing (UK) PLC 7.875% 4/30/2029 <sup>2</sup>	2,471	2,512
	Amazon.com, Inc. 1.65% 5/12/2028	25,000	21,849
	Amazon.com, Inc. 3.45% 4/13/2029	3,434	3,236
	Amazon.com, Inc. 1.50% 6/3/2030	6,278	5,165
	Amazon.com, Inc. 2.10% 5/12/2031	25,000	21,036
	Amazon.com, Inc. 3.60% 4/13/2032	4,050	3,778
	Amazon.com, Inc. 4.70% 12/1/2032	14,370	14,495
	Amazon.com, Inc. 2.875% 5/12/2041	5,827	4,499
	Amazon.com, Inc. 3.10% 5/12/2051	7,293	5,448
	American Honda Finance Corp. 1.20% 7/8/2025	10,182	9,375
	Atlas LuxCo 4 SARL 4.625% 6/1/2028 <sup>2</sup>	1,610	1,356
	Bath & Body Works, Inc. 6.875% 11/1/2035	4,500	4,124
	Bath & Body Works, Inc. 6.75% 7/1/2036	4,800	4,325
	BMW US Capital, LLC 3.90% 4/9/2025 <sup>2</sup>	21,240	20,732
	BMW US Capital, LLC 3.45% 4/1/2027 <sup>2</sup>	1,300	1,234
	BMW US Capital, LLC 2.55% 4/1/2031 <sup>2</sup>	14,011	11,915
	BMW US Capital, LLC 3.70% 4/1/2032 <sup>2</sup>	6,842	6,313



# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Consumer discretionary (continued)</b>	Carnival Corp. 10.50% 2/1/2026 <sup>2</sup>	USD1,250	\$ 1,315
	Carnival Corp. 4.00% 8/1/2028 <sup>2</sup>	1,000	887
	Daimler Trucks Finance North America, LLC 1.625% 12/13/2024 <sup>2</sup>	18,450	17,377
	Daimler Trucks Finance North America, LLC 3.50% 4/7/2025 <sup>2</sup>	11,275	10,852
	Daimler Trucks Finance North America, LLC 5.15% 1/16/2026 <sup>2</sup>	6,983	6,954
	Daimler Trucks Finance North America, LLC 2.00% 12/14/2026 <sup>2</sup>	10,500	9,380
	Daimler Trucks Finance North America, LLC 3.65% 4/7/2027 <sup>2</sup>	15,333	14,503
	Daimler Trucks Finance North America, LLC 5.125% 1/19/2028 <sup>2</sup>	3,772	3,741
	Daimler Trucks Finance North America, LLC 2.375% 12/14/2028 <sup>2</sup>	19,527	16,918
	Daimler Trucks Finance North America, LLC 2.50% 12/14/2031 <sup>2</sup>	62,028	50,426
	Falabella SA 3.75% 10/30/2027 <sup>2</sup>	8,295	7,443
	Ford Motor Co. 6.10% 8/19/2032	25,000	24,253
	Ford Motor Credit Co., LLC 3.81% 1/9/2024	3,935	3,882
	Ford Motor Credit Co., LLC 5.584% 3/18/2024	423	420
	Ford Motor Credit Co., LLC 3.664% 9/8/2024	5,756	5,567
	Ford Motor Credit Co., LLC 2.30% 2/10/2025	33,110	30,983
	Ford Motor Credit Co., LLC 5.125% 6/16/2025	1,000	973
	Ford Motor Credit Co., LLC 4.134% 8/4/2025	400	380
	Ford Motor Credit Co., LLC 4.542% 8/1/2026	18,000	16,936
	Ford Motor Credit Co., LLC 2.70% 8/10/2026	66,960	59,845
	Ford Motor Credit Co., LLC 4.271% 1/9/2027	41,650	38,596
	Ford Motor Credit Co., LLC 4.95% 5/28/2027	9,920	9,369
	Ford Motor Credit Co., LLC 4.125% 8/17/2027	19,805	18,103
	Ford Motor Credit Co., LLC 3.815% 11/2/2027	5,575	4,988
	Ford Motor Credit Co., LLC 7.35% 11/4/2027	93,397	95,603
	Ford Motor Credit Co., LLC 2.90% 2/16/2028	13,400	11,490
	Ford Motor Credit Co., LLC 2.90% 2/10/2029	65,800	54,515
	Ford Motor Credit Co., LLC 7.35% 3/6/2030	43,855	44,836
	Ford Motor Credit Co., LLC 3.625% 6/17/2031	1,500	1,231
	General Motors Company 6.125% 10/1/2025	28,548	28,754
	General Motors Company 6.80% 10/1/2027	17,934	18,641
	General Motors Company 5.40% 10/15/2029	16,960	16,550
	General Motors Company 5.60% 10/15/2032	16,000	15,487
	General Motors Company 5.40% 4/1/2048	4,000	3,441
	General Motors Financial Co., Inc. 3.80% 4/7/2025	10,383	10,019
	General Motors Financial Co., Inc. 2.75% 6/20/2025	24,892	23,461
	General Motors Financial Co., Inc. 1.25% 1/8/2026	6,450	5,757
	General Motors Financial Co., Inc. 1.50% 6/10/2026	58,525	51,744
	General Motors Financial Co., Inc. 4.00% 10/6/2026	7,285	6,912
	General Motors Financial Co., Inc. 2.35% 2/26/2027	42,397	37,817
	General Motors Financial Co., Inc. 2.70% 8/20/2027	37,175	32,945
	General Motors Financial Co., Inc. 2.40% 4/10/2028	12,928	11,155
	General Motors Financial Co., Inc. 5.80% 6/23/2028	19,000	18,937
	General Motors Financial Co., Inc. 2.40% 10/15/2028	40,580	34,387
	General Motors Financial Co., Inc. 4.30% 4/6/2029	13,600	12,490
	General Motors Financial Co., Inc. 3.60% 6/21/2030	1,735	1,501
	General Motors Financial Co., Inc. 2.35% 1/8/2031	32,503	25,482
	General Motors Financial Co., Inc. 2.70% 6/10/2031	27,854	22,234
	General Motors Financial Co., Inc. 6.40% 1/9/2033	18,000	18,308
	GOHL Capital, Ltd. 4.25% 1/24/2027	15,000	13,939
	Grand Canyon University 4.125% 10/1/2024	25,000	23,680
	Hanesbrands, Inc. 9.00% 2/15/2031 <sup>2</sup>	3,681	3,713
	Hilton Domestic Operating Co., Inc. 4.00% 5/1/2031 <sup>2</sup>	13,960	12,137
	Hilton Domestic Operating Co., Inc. 3.625% 2/15/2032 <sup>2</sup>	11,040	9,215
	Home Depot, Inc. 2.95% 6/15/2029	32,205	29,336
	Home Depot, Inc. 2.70% 4/15/2030	25,000	22,229
	Home Depot, Inc. 1.375% 3/15/2031	16,666	13,172
	Home Depot, Inc. 2.375% 3/15/2051	7,293	4,524
	Hyundai Capital America 1.25% 9/18/2023 <sup>2</sup>	18,902	18,724
	Hyundai Capital America 0.875% 6/14/2024 <sup>2</sup>	17,000	16,218
	Hyundai Capital America 1.00% 9/17/2024 <sup>2</sup>	15,600	14,678
	Hyundai Capital America 2.65% 2/10/2025 <sup>2</sup>	28,554	27,077
	Hyundai Capital America 5.875% 4/7/2025 <sup>2</sup>	10,000	10,001
	Hyundai Capital America 1.80% 10/15/2025 <sup>2</sup>	56,387	51,458
	Hyundai Capital America 1.30% 1/8/2026 <sup>2</sup>	17,000	15,219
	Hyundai Capital America 5.50% 3/30/2026 <sup>2</sup>	5,000	4,957
	Hyundai Capital America 1.50% 6/15/2026 <sup>2</sup>	33,915	30,052



Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Consumer discretionary (continued)</b>	Hyundai Capital America 1.65% 9/17/2026 <sup>2</sup>	USD36,910	\$32,540
	Hyundai Capital America 3.00% 2/10/2027 <sup>2</sup>	19,717	17,989
	Hyundai Capital America 2.375% 10/15/2027 <sup>2</sup>	14,154	12,394
	Hyundai Capital America 1.80% 1/10/2028 <sup>2</sup>	15,611	13,173
	Hyundai Capital America 5.60% 3/30/2028 <sup>2</sup>	9,800	9,756
	Hyundai Capital America 2.00% 6/15/2028 <sup>2</sup>	36,819	30,984
	Hyundai Capital America 5.68% 6/26/2028 <sup>2</sup>	19,000	18,858
	Hyundai Capital America 2.10% 9/15/2028 <sup>2</sup>	14,290	11,989
	Hyundai Capital America 5.80% 4/1/2030 <sup>2</sup>	16,980	17,109
	Hyundai Capital America 5.70% 6/26/2030 <sup>2</sup>	11,395	11,327
	Hyundai Capital Services, Inc. 2.125% 4/24/2025 <sup>2</sup>	5,225	4,898
	Hyundai Capital Services, Inc. 1.25% 2/8/2026 <sup>2</sup>	6,570	5,863
	International Game Technology PLC 6.50% 2/15/2025 <sup>2</sup>	1,160	1,161
	International Game Technology PLC 4.125% 4/15/2026 <sup>2</sup>	2,115	2,010
	International Game Technology PLC 6.25% 1/15/2027 <sup>2</sup>	3,500	3,490
	International Game Technology PLC 5.25% 1/15/2029 <sup>2</sup>	6,940	6,580
	KB Home 6.875% 6/15/2027	5,000	5,079
	KIA Corp. 1.00% 4/16/2024	5,000	4,813
	KIA Corp. 2.375% 2/14/2025 <sup>2</sup>	9,995	9,480
	Lennar Corp. 4.50% 4/30/2024	3,015	2,990
	M.D.C. Holdings, Inc. 6.00% 1/15/2043	7,475	6,752
	Marriott International, Inc. 5.75% 5/1/2025	208	208
	Marriott International, Inc. 5.00% 10/15/2027	20,771	20,620
	Marriott International, Inc. 4.90% 4/15/2029	7,598	7,396
	Marriott International, Inc. 2.85% 4/15/2031	16,535	13,913
	Marriott International, Inc. 2.75% 10/15/2033	26,188	20,834
	McDonald's Corp. 3.70% 1/30/2026	135	131
	McDonald's Corp. 3.50% 3/1/2027	185	177
	McDonald's Corp. 2.125% 3/1/2030	5,793	4,932
	McDonald's Corp. 4.60% 9/9/2032	8,500	8,423
	McDonald's Corp. 4.45% 9/1/2048	242	218
	McDonald's Corp. 3.625% 9/1/2049	6,857	5,414
	McDonald's Corp. 4.20% 4/1/2050	708	613
	McDonald's Corp. 5.15% 9/9/2052	3,265	3,257
	Meituan 2.125% 10/28/2025 <sup>2</sup>	5,041	4,607
	Meituan 3.05% 10/28/2030 <sup>2</sup>	17,000	13,478
	Meituan 3.05% 10/28/2030	15,000	11,892
	Mercedes-Benz Finance North America, LLC 0.75% 3/1/2024 <sup>2</sup>	5,000	4,839
	Mercedes-Benz Finance North America, LLC 2.70% 6/14/2024 <sup>2</sup>	7,500	7,306
	Mercedes-Benz Finance North America, LLC 5.375% 11/26/2025 <sup>2</sup>	275	275
	MGM Resorts International 6.75% 5/1/2025	3,000	3,010
	NIKE, Inc. 2.40% 3/27/2025	8,656	8,282
	NIKE, Inc. 3.25% 3/27/2040	5,469	4,500
	Nissan Motor Acceptance Corp. 1.85% 9/16/2026 <sup>2</sup>	4,874	4,138
	Nissan Motor Acceptance Corp. 2.75% 3/9/2028 <sup>2</sup>	11,315	9,308
	Nissan Motor Acceptance Corp. 2.45% 9/15/2028 <sup>2</sup>	15,000	11,988
	Nissan Motor Co., Ltd. 3.043% 9/15/2023 <sup>2</sup>	8,756	8,695
	President and Fellows of Harvard College 2.517% 10/15/2050	5,500	3,682
	QVC, Inc. 4.85% 4/1/2024	11,050	10,815
	QVC, Inc. 4.45% 2/15/2025	1,500	1,327
	Royal Caribbean Cruises, Ltd. 11.50% 6/1/2025 <sup>2</sup>	1,796	1,907
	Sally Holdings, LLC 5.625% 12/1/2025	200	197
	Sands China, Ltd. 5.625% 8/8/2025	5,000	4,881
	Sands China, Ltd. 5.90% 8/8/2028	48,750	46,515
	St Engineering Rhq, Ltd. 1.50% 4/29/2025	5,000	4,662
	Starbucks Corp. 3.80% 8/15/2025	14,000	13,563
	Stellantis Finance US, Inc. 1.711% 1/29/2027 <sup>2</sup>	14,400	12,626
	Stellantis Finance US, Inc. 5.625% 1/12/2028 <sup>2</sup>	51,318	51,798
	Stellantis Finance US, Inc. 2.691% 9/15/2031 <sup>2</sup>	24,111	19,278
	Stellantis Finance US, Inc. 6.375% 9/12/2032 <sup>2</sup>	44,540	45,492
	Taylor Morrison Communities, Inc. 5.75% 1/15/2028 <sup>2</sup>	3,500	3,387
	The Morongo Band of Mission Indians 7.00% 10/1/2039 <sup>2</sup>	11,225	11,979
	Toyota Motor Corp. 0.681% 3/25/2024	6,731	6,499
	Toyota Motor Credit Corp. 1.90% 1/13/2027	2,568	2,320
	Toyota Motor Credit Corp. 1.15% 8/13/2027	6,086	5,265
	Toyota Motor Credit Corp. 1.90% 4/6/2028	3,802	3,333
	Toyota Motor Credit Corp. 4.45% 6/29/2029	616	605

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Consumer discretionary (continued)</b>	Toyota Motor Credit Corp. 3.375% 4/1/2030	USD8,330	\$ 7,669
	Toyota Motor Credit Corp. 4.55% 5/17/2030	11,800	11,519
	Travel + Leisure Co. 6.625% 7/31/2026 <sup>2</sup>	4,000	3,973
	Volkswagen Group of America Finance, LLC 3.35% 5/13/2025 <sup>2</sup>	21,089	20,210
	Volkswagen Group of America Finance, LLC 1.25% 11/24/2025 <sup>2</sup>	3,530	3,183
	Volkswagen Group of America Finance, LLC 1.625% 11/24/2027 <sup>2</sup>	16,375	14,027
	Wynn Resorts Finance, LLC 5.125% 10/1/2029 <sup>2</sup>	2,500	2,243
	ZF North America Capital, Inc. 7.125% 4/14/2030 <sup>2</sup>	9,500	9,672
			2,159,833
<b>Communication services 2.81%</b>	América Móvil, SAB de CV 9.50% 1/27/2031	MXN117,330	6,792
	AT&T, Inc. 1.70% 3/25/2026	USD13,751	12,539
	AT&T, Inc. 2.30% 6/1/2027	11,896	10,705
	AT&T, Inc. 1.65% 2/1/2028	15,971	13,734
	AT&T, Inc. 4.35% 3/1/2029	14,011	13,465
	AT&T, Inc. 4.30% 2/15/2030	71,889	68,273
	AT&T, Inc. 2.75% 6/1/2031	58,116	49,055
	AT&T, Inc. 2.25% 2/1/2032	32,537	25,854
	AT&T, Inc. 2.55% 12/1/2033	18,907	14,857
	AT&T, Inc. 5.40% 2/15/2034	20,076	20,120
	AT&T, Inc. 3.50% 9/15/2053	58,356	41,352
	Axiata SPV2 Berhad 2.163% 8/19/2030	4,883	4,152
	Bharti Airtel International (Netherlands) BV 5.35% 5/20/2024	3,000	2,981
	Bharti Airtel, Ltd. 4.375% 6/10/2025	3,000	2,917
	CCO Holdings, LLC 5.375% 6/1/2029 <sup>2</sup>	2,700	2,444
	CCO Holdings, LLC 4.75% 3/1/2030 <sup>2</sup>	9,665	8,273
	CCO Holdings, LLC 4.50% 8/15/2030 <sup>2</sup>	18,675	15,567
	CCO Holdings, LLC 4.75% 2/1/2032 <sup>2</sup>	8,000	6,532
	CCO Holdings, LLC 4.50% 5/1/2032	2,225	1,779
	CCO Holdings, LLC 4.25% 1/15/2034 <sup>2</sup>	21,825	16,517
	Charter Communications Operating, LLC 4.908% 7/23/2025	165	162
	Charter Communications Operating, LLC 2.25% 1/15/2029	7,734	6,444
	Charter Communications Operating, LLC 2.80% 4/1/2031	41,711	33,579
	Charter Communications Operating, LLC 2.30% 2/1/2032	13,963	10,578
	Charter Communications Operating, LLC 4.40% 4/1/2033	11,385	9,997
	Charter Communications Operating, LLC 6.484% 10/23/2045	6,850	6,444
	Charter Communications Operating, LLC 5.125% 7/1/2049	18,943	14,918
	Charter Communications Operating, LLC 4.80% 3/1/2050	5,000	3,777
	Charter Communications Operating, LLC 3.70% 4/1/2051	28,727	18,174
	Charter Communications Operating, LLC 3.90% 6/1/2052	2,900	1,900
	Charter Communications Operating, LLC 5.25% 4/1/2053	5,000	4,041
	Comcast Corp. 4.55% 1/15/2029	11,600	11,397
	Comcast Corp. 2.65% 2/1/2030	20,000	17,506
	Comcast Corp. 1.95% 1/15/2031	7,446	6,095
	Comcast Corp. 1.50% 2/15/2031	1,000	796
	Comcast Corp. 4.80% 5/15/2033	47,328	46,853
	Comcast Corp. 3.75% 4/1/2040	8,930	7,530
	Comcast Corp. 2.80% 1/15/2051	3,000	1,988
	Comcast Corp. 2.887% 11/1/2051	8,473	5,686
	Comcast Corp. 5.35% 5/15/2053	36,128	36,715
	Comcast Corp. 5.50% 5/15/2064	1,800	1,827
	CSC Holdings, LLC 5.375% 2/1/2028 <sup>2</sup>	4,850	3,904
	Diamond Sports Group, LLC 5.375% 8/15/2026 <sup>2,4</sup>	3,500	120
	DIRECTV Financing, LLC 5.875% 8/15/2027 <sup>2</sup>	8,750	7,935
	DISH Network Corp. 11.75% 11/15/2027 <sup>2</sup>	14,925	14,582
	Frontier Communications Holdings, LLC 6.00% 1/15/2030 <sup>2</sup>	2,000	1,473
	Gray Escrow II, Inc. 5.375% 11/15/2031 <sup>2</sup>	5,950	3,950
	Gray Television, Inc. 5.875% 7/15/2026 <sup>2</sup>	1,682	1,510
	Gray Television, Inc. 4.75% 10/15/2030 <sup>2</sup>	8,418	5,718
	iHeartCommunications, Inc. 6.375% 5/1/2026	8,475	7,120
	Level 3 Financing, Inc. 3.75% 7/15/2029 <sup>2</sup>	3,053	1,842
	Level 3 Financing, Inc. 3.875% 11/15/2029 <sup>2</sup>	6,900	5,498
	Lumen Technologies, Inc. 4.00% 2/15/2027 <sup>2</sup>	5,775	4,310
	Meta Platforms, Inc. 3.85% 8/15/2032	16,390	15,232
	Meta Platforms, Inc. 4.45% 8/15/2052	25,000	21,755
	Midas OpCo Holdings, LLC 5.625% 8/15/2029 <sup>2</sup>	3,500	2,999

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Communication services (continued)</b>	Netflix, Inc. 4.875% 4/15/2028	USD106,571	\$105,498
	Netflix, Inc. 5.875% 11/15/2028	218,460	226,172
	Netflix, Inc. 6.375% 5/15/2029	33,092	35,041
	Netflix, Inc. 5.375% 11/15/2029 <sup>2</sup>	111,252	111,770
	Netflix, Inc. 4.875% 6/15/2030 <sup>2</sup>	100,190	98,687
	News Corp. 3.875% 5/15/2029 <sup>2</sup>	6,000	5,273
	News Corp. 5.125% 2/15/2032 <sup>2</sup>	8,175	7,467
	SBA Tower Trust 1.631% 11/15/2026 <sup>2</sup>	62,772	54,222
	Scripps Escrow II, Inc. 3.875% 1/15/2029 <sup>2</sup>	7,921	6,403
	Singapore Telecommunications, Ltd. 7.375% 12/1/2031	5,000	5,878
	Sirius XM Radio, Inc. 4.00% 7/15/2028 <sup>2</sup>	4,300	3,741
	Sirius XM Radio, Inc. 4.125% 7/1/2030 <sup>2</sup>	8,000	6,540
	Sirius XM Radio, Inc. 3.875% 9/1/2031 <sup>2</sup>	5,000	3,871
	SK Broadband Co., Ltd. 3.875% 8/13/2023	10,000	9,977
	Sprint Capital Corp. 6.875% 11/15/2028	5,000	5,304
	Sprint Capital Corp. 8.75% 3/15/2032	4,500	5,444
	Sprint Corp. 7.875% 9/15/2023	6,163	6,183
	Sprint Corp. 7.125% 6/15/2024	10,010	10,109
	Sprint Corp. 7.625% 2/15/2025	39,000	39,872
	TEGNA, Inc. 5.00% 9/15/2029	8,500	7,341
	Tencent Holdings, Ltd. 3.28% 4/11/2024 <sup>2</sup>	15,000	14,715
	Tencent Holdings, Ltd. 3.28% 4/11/2024	2,000	1,962
	Tencent Holdings, Ltd. 3.595% 1/19/2028	7,500	6,984
	Tencent Holdings, Ltd. 2.39% 6/3/2030 <sup>2</sup>	20,000	16,626
	Tencent Holdings, Ltd. 3.68% 4/22/2041	794	615
	Tencent Holdings, Ltd. 3.24% 6/3/2050 <sup>2</sup>	9,870	6,484
	Tencent Holdings, Ltd. 3.29% 6/3/2060 <sup>2</sup>	10,000	6,209
	T-Mobile USA, Inc. 3.50% 4/15/2025	6,550	6,301
	T-Mobile USA, Inc. 1.50% 2/15/2026	4,900	4,429
	T-Mobile USA, Inc. 2.25% 2/15/2026	13,438	12,360
	T-Mobile USA, Inc. 2.625% 4/15/2026	61,189	56,762
	T-Mobile USA, Inc. 3.75% 4/15/2027	21,300	20,173
	T-Mobile USA, Inc. 4.75% 2/1/2028	4,566	4,440
	T-Mobile USA, Inc. 2.05% 2/15/2028	221	192
	T-Mobile USA, Inc. 4.80% 7/15/2028	1,270	1,244
	T-Mobile USA, Inc. 2.625% 2/15/2029	17,611	15,311
	T-Mobile USA, Inc. 2.40% 3/15/2029	6,204	5,336
	T-Mobile USA, Inc. 3.375% 4/15/2029	8,000	7,232
	T-Mobile USA, Inc. 3.875% 4/15/2030	18,318	16,887
	T-Mobile USA, Inc. 2.55% 2/15/2031	20,700	17,213
	T-Mobile USA, Inc. 2.875% 2/15/2031	38,764	32,801
	T-Mobile USA, Inc. 3.50% 4/15/2031	10,000	8,834
	T-Mobile USA, Inc. 2.70% 3/15/2032	14,779	12,217
	T-Mobile USA, Inc. 5.05% 7/15/2033	15,402	15,130
	T-Mobile USA, Inc. 3.00% 2/15/2041	10,790	7,895
	T-Mobile USA, Inc. 3.30% 2/15/2051	5,951	4,180
	T-Mobile USA, Inc. 3.40% 10/15/2052	45,302	32,375
	T-Mobile USA, Inc. 5.75% 1/15/2054	165	171
	Verizon Communications, Inc. 3.00% 3/22/2027	1,287	1,201
	Verizon Communications, Inc. 4.329% 9/21/2028	13,420	12,944
	Verizon Communications, Inc. 3.875% 2/8/2029	2,071	1,943
	Verizon Communications, Inc. 4.016% 12/3/2029	1,981	1,856
	Verizon Communications, Inc. 1.68% 10/30/2030	17,479	13,811
	Verizon Communications, Inc. 1.75% 1/20/2031	22,494	17,755
	Verizon Communications, Inc. 2.55% 3/21/2031	333	278
	Verizon Communications, Inc. 2.355% 3/15/2032	330	266
	Verizon Communications, Inc. 2.65% 11/20/2040	31,001	21,578
	Verizon Communications, Inc. 3.40% 3/22/2041	6,600	5,098
	Verizon Communications, Inc. 2.85% 9/3/2041	10,183	7,251
	Verizon Communications, Inc. 2.875% 11/20/2050	35,872	23,402
	Verizon Communications, Inc. 3.55% 3/22/2051	10,300	7,689
	Verizon Communications, Inc. 3.875% 3/1/2052	10,000	7,895
	Videotron, Ltd. 5.375% 6/15/2024 <sup>2</sup>	3,100	3,071
	Virgin Media Secured Finance PLC 5.50% 5/15/2029 <sup>2</sup>	5,000	4,527
	Virgin Media Secured Finance PLC 4.50% 8/15/2030 <sup>2</sup>	500	420
	VMED O2 UK Financing I PLC 4.25% 1/31/2031 <sup>2</sup>	5,475	4,432
	Vodafone Group PLC 4.25% 9/17/2050	14,575	11,710

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Communication services (continued)</b>	VZ Secured Financing BV 5.00% 1/15/2032 <sup>2</sup>	USD2,000	\$ 1,613
	WarnerMedia Holdings, Inc. 3.428% 3/15/2024	41,644	40,898
	WarnerMedia Holdings, Inc. 3.638% 3/15/2025	19,418	18,740
	WarnerMedia Holdings, Inc. 3.755% 3/15/2027	78,574	73,323
	WarnerMedia Holdings, Inc. 4.054% 3/15/2029	8,369	7,654
	WarnerMedia Holdings, Inc. 4.279% 3/15/2032	21,107	18,729
	WarnerMedia Holdings, Inc. 5.05% 3/15/2042	583	492
	WarnerMedia Holdings, Inc. 5.141% 3/15/2052	21,872	17,824
	WarnerMedia Holdings, Inc. 5.391% 3/15/2062	494	403
	WMG Acquisition Corp. 3.75% 12/1/2029 <sup>2</sup>	5,000	4,327
	WMG Acquisition Corp. 3.00% 2/15/2031 <sup>2</sup>	12,500	10,123
	Ziggo BV 4.875% 1/15/2030 <sup>2</sup>	6,000	4,985
	ZipRecruiter, Inc. 5.00% 1/15/2030 <sup>2</sup>	13,375	11,402
			2,129,774
<b>Industrials 2.59%</b>	Adani Ports & Special Economic Zone, Ltd. 3.375% 7/24/2024	3,000	2,867
	Adani Ports & Special Economic Zone, Ltd. 4.00% 7/30/2027	3,000	2,544
	Adani Ports & Special Economic Zone, Ltd. 4.375% 7/3/2029	2,000	1,622
	ADT Security Corp. 4.125% 8/1/2029 <sup>2</sup>	3,000	2,595
	ADT Security Corp. 4.875% 7/15/2032 <sup>2</sup>	3,000	2,569
	Air Lease Corp. 0.80% 8/18/2024	17,900	16,868
	Air Lease Corp. 2.875% 1/15/2026	25,208	23,334
	Air Lease Corp. 2.20% 1/15/2027	21,674	19,237
	Air Lease Corp. 5.30% 2/1/2028	26,000	25,536
	Air Lease Corp. 2.10% 9/1/2028	13,775	11,454
	Allison Transmission, Inc. 3.75% 1/30/2031 <sup>2</sup>	4,000	3,383
	Avolon Holdings Funding, Ltd. 3.95% 7/1/2024 <sup>2</sup>	36,469	35,390
	Avolon Holdings Funding, Ltd. 2.125% 2/21/2026 <sup>2</sup>	35,436	31,520
	Avolon Holdings Funding, Ltd. 4.25% 4/15/2026 <sup>2</sup>	9,306	8,676
	Avolon Holdings Funding, Ltd. 4.375% 5/1/2026 <sup>2</sup>	4,425	4,138
	Avolon Holdings Funding, Ltd. 3.25% 2/15/2027 <sup>2</sup>	16,000	14,269
	Avolon Holdings Funding, Ltd. 2.528% 11/18/2027 <sup>2</sup>	2,795	2,359
	Avolon Holdings Funding, Ltd. 2.75% 2/21/2028 <sup>2</sup>	20,000	16,870
	BOC Aviation, Ltd. 4.00% 1/25/2024	3,000	2,964
	Boeing Co. 1.95% 2/1/2024	2,850	2,786
	Boeing Co. 2.80% 3/1/2024	3,485	3,413
	Boeing Co. 4.875% 5/1/2025	93,189	91,896
	Boeing Co. 2.75% 2/1/2026	151,095	140,766
	Boeing Co. 2.196% 2/4/2026	109,362	100,419
	Boeing Co. 3.10% 5/1/2026	1,626	1,528
	Boeing Co. 2.70% 2/1/2027	11,304	10,338
	Boeing Co. 5.04% 5/1/2027	56,328	55,668
	Boeing Co. 3.25% 2/1/2028	105,979	97,374
	Boeing Co. 3.25% 3/1/2028	10,176	9,264
	Boeing Co. 5.15% 5/1/2030	145,909	144,596
	Boeing Co. 3.625% 2/1/2031	9,818	8,846
	Boeing Co. 3.60% 5/1/2034	6,790	5,783
	Boeing Co. 3.25% 2/1/2035	2,022	1,641
	Boeing Co. 3.50% 3/1/2039	545	415
	Boeing Co. 5.705% 5/1/2040	11,044	11,025
	Boeing Co. 3.90% 5/1/2049	8,665	6,631
	Boeing Co. 3.75% 2/1/2050	4,934	3,709
	Boeing Co. 5.805% 5/1/2050	68,100	67,909
	Boeing Co. 5.93% 5/1/2060	2,000	1,982
	Burlington Northern Santa Fe, LLC 3.05% 2/15/2051	7,293	5,182
	Burlington Northern Santa Fe, LLC 3.30% 9/15/2051	36,427	27,237
	Burlington Northern Santa Fe, LLC 2.875% 6/15/2052	1,425	976
	BWX Technologies, Inc. 4.125% 6/30/2028 <sup>2</sup>	1,675	1,530
	Canadian Pacific Railway Co. 1.75% 12/2/2026	12,512	11,250
	Canadian Pacific Railway Co. 3.10% 12/2/2051	39,192	27,856
	Carrier Global Corp. 2.242% 2/15/2025	1,029	974
	Carrier Global Corp. 2.493% 2/15/2027	1,332	1,215
	Carrier Global Corp. 2.722% 2/15/2030	15,767	13,584
	Carrier Global Corp. 3.377% 4/5/2040	15,500	11,911
	Carrier Global Corp. 3.577% 4/5/2050	3,000	2,220

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Industrials (continued)</b>	CCCI Treasury, Ltd. 3.425% perpetual bonds		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 4.998% on 2/21/2025) <sup>1</sup>	USD3,000	\$ 2,884
	CITIC, Ltd. 2.875% 2/17/2027	1,250	1,158
	CK Hutchison International (19), Ltd. 3.25% 4/11/2024	5,000	4,908
	CK Hutchison International (20), Ltd. 3.375% 5/8/2050	3,200	2,428
	CK Hutchison International (23), Ltd. 4.75% 4/21/2028 <sup>2</sup>	9,430	9,330
	CK Hutchison International (23), Ltd. 4.75% 4/21/2028	7,500	7,420
	CK Hutchison International 19 II, Ltd. 3.375% 9/6/2049	1,800	1,380
	Clean Harbors, Inc. 4.875% 7/15/2027 <sup>2</sup>	1,100	1,054
	Clean Harbors, Inc. 5.125% 7/15/2029 <sup>2</sup>	10,000	9,478
	Clean Harbors, Inc. 6.375% 2/1/2031 <sup>2</sup>	808	814
	Competition Team Technologies, Ltd. 3.75% 3/12/2024	17,800	17,508
	Competition Team Technologies, Ltd. 4.25% 3/12/2029	3,000	2,813
	Covanta Holding Corp., Term Loan B, (3-month USD CME Term SOFR + 3.00%) 8.174% 11/30/2028 <sup>3,7</sup>	6,239	6,189
	Covanta Holding Corp., Term Loan C, (3-month USD CME Term SOFR + 3.00%) 8.30% 11/30/2028 <sup>3,7</sup>	549	544
	CSX Corp. 3.80% 3/1/2028	2,460	2,344
	CSX Corp. 4.25% 3/15/2029	4,277	4,144
	CSX Corp. 2.40% 2/15/2030	17,855	15,440
	CSX Corp. 4.10% 11/15/2032	43,875	41,537
	CSX Corp. 2.50% 5/15/2051	5,905	3,764
	CSX Corp. 4.50% 11/15/2052	43,800	39,615
	Delta Air Lines, Inc. 7.00% 5/1/2025 <sup>2</sup>	2,750	2,811
	Dianjian Haiyu, Ltd. 4.30% perpetual bonds		
	(5-year UST Yield Curve Rate T Note Constant Maturity + 5.451% on 6/20/2024) <sup>1</sup>	5,000	4,925
	Eaton Corp. 4.35% 5/18/2028	4,472	4,391
	Eaton Corp. 4.15% 3/15/2033	4,989	4,742
	Eaton Corp. 4.70% 8/23/2052	186	179
	ENA Master Trust 4.00% 5/19/2048 <sup>2</sup>	7,654	5,755
	Fortune Brands Innovations, Inc. 5.875% 6/1/2033	8,000	8,014
	General Dynamics Corp. 3.50% 5/15/2025	8,025	7,797
	General Dynamics Corp. 3.75% 5/15/2028	5,969	5,722
	General Dynamics Corp. 3.625% 4/1/2030	5,879	5,543
	General Dynamics Corp. 2.25% 6/1/2031	2,377	2,002
	Honeywell International, Inc. 2.30% 8/15/2024	3,387	3,275
	Honeywell International, Inc. 1.35% 6/1/2025	165	154
	Honeywell International, Inc. 2.70% 8/15/2029	7,083	6,309
	Honeywell International, Inc. 1.95% 6/1/2030	20,000	16,823
	Honeywell International, Inc. 5.00% 2/15/2033	7,500	7,652
	Howmet Aerospace, Inc. 5.95% 2/1/2037	29,000	29,558
	Hutchison Whampoa International (14), Ltd. 3.625% 10/31/2024	6,821	6,641
	Icahn Enterprises, LP 4.75% 9/15/2024	2,966	2,837
	Icahn Enterprises, LP 6.25% 5/15/2026	11,205	10,208
	Icahn Enterprises, LP 5.25% 5/15/2027	995	859
	Lima Metro Line 2 Finance, Ltd. 5.875% 7/5/2034 <sup>2</sup>	2,371	2,308
	Lima Metro Line 2 Finance, Ltd. 5.875% 7/5/2034	505	491
	Lima Metro Line 2 Finance, Ltd. 4.35% 4/5/2036 <sup>2</sup>	2,771	2,450
	Lima Metro Line 2 Finance, Ltd. 4.35% 4/5/2036	2,181	1,928
	Lockheed Martin Corp. 5.10% 11/15/2027	835	850
	Lockheed Martin Corp. 1.85% 6/15/2030	1,637	1,363
	Lockheed Martin Corp. 5.25% 1/15/2033	53,654	55,606
	Lockheed Martin Corp. 4.75% 2/15/2034	1,437	1,434
	Lockheed Martin Corp. 5.70% 11/15/2054	21,710	24,123
	Lockheed Martin Corp. 5.20% 2/15/2055	2,087	2,156
	Lockheed Martin Corp. 5.90% 11/15/2063	503	573
	Masco Corp. 1.50% 2/15/2028	795	677
	Masco Corp. 2.00% 2/15/2031	9,092	7,178
	Masco Corp. 3.125% 2/15/2051	1,575	994
	Mexico City Airport Trust 4.25% 10/31/2026	200	193
	Mexico City Airport Trust 3.875% 4/30/2028	11,400	10,760
	Mexico City Airport Trust 3.875% 4/30/2028 <sup>2</sup>	690	651
	Mexico City Airport Trust 5.50% 10/31/2046	3,106	2,681
	Mexico City Airport Trust 5.50% 7/31/2047	14,409	12,605
	Mexico City Airport Trust 5.50% 7/31/2047 <sup>2</sup>	2,485	2,174
	Mileage Plus Holdings, LLC 6.50% 6/20/2027 <sup>2</sup>	8,352	8,380
	MISC Capital Two (Labuan), Ltd. 3.75% 4/6/2027 <sup>2</sup>	16,872	15,800



# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Industrials (continued)</b>	MISC Capital Two (Labuan), Ltd. 3.75% 4/6/2027	USD5,000	\$ 4,682
	Norfolk Southern Corp. 4.45% 3/1/2033	2,194	2,102
	Norfolk Southern Corp. 4.55% 6/1/2053	15,762	14,258
	Northrop Grumman Corp. 2.93% 1/15/2025	15,040	14,461
	Northrop Grumman Corp. 3.25% 1/15/2028	8,475	7,909
	Northrop Grumman Corp. 4.70% 3/15/2033	29,043	28,519
	Northrop Grumman Corp. 4.95% 3/15/2053	15,969	15,572
	Otis Worldwide Corp. 2.056% 4/5/2025	21,882	20,633
	Pitney Bowes, Inc. 6.875% 3/15/2027 <sup>2</sup>	6,000	4,449
	Prime Security Services Borrower, LLC 5.25% 4/15/2024 <sup>2</sup>	2,000	1,985
	Prime Security Services Borrower, LLC 5.75% 4/15/2026 <sup>2</sup>	2,000	1,965
	Prime Security Services Borrower, LLC 3.375% 8/31/2027 <sup>2</sup>	3,100	2,737
	Raytheon Technologies Corp. 3.65% 8/16/2023	464	463
	Raytheon Technologies Corp. 3.20% 3/15/2024	10,380	10,207
	Raytheon Technologies Corp. 3.95% 8/16/2025	17,415	17,070
	Raytheon Technologies Corp. 3.125% 5/4/2027	1,000	937
	Raytheon Technologies Corp. 4.125% 11/16/2028	6,320	6,091
	Raytheon Technologies Corp. 2.25% 7/1/2030	3,750	3,166
	Raytheon Technologies Corp. 1.90% 9/1/2031	10,321	8,247
	Raytheon Technologies Corp. 2.375% 3/15/2032	7,474	6,129
	Raytheon Technologies Corp. 5.15% 2/27/2033	22,242	22,556
	Raytheon Technologies Corp. 4.50% 6/1/2042	1,375	1,267
	Raytheon Technologies Corp. 2.82% 9/1/2051	3,750	2,522
	Raytheon Technologies Corp. 3.03% 3/15/2052	7,000	4,928
	Raytheon Technologies Corp. 5.375% 2/27/2053	1,194	1,241
	Republic Services, Inc. 2.50% 8/15/2024	7,000	6,755
	Republic Services, Inc. 4.875% 4/1/2029	7,000	6,994
	Republic Services, Inc. 2.375% 3/15/2033	1,252	1,019
	Ritchie Bros. Holdings, Inc. 7.75% 3/15/2031 <sup>2</sup>	1,511	1,569
	Rutas 2 & 7 Finance, Ltd. 0% 9/30/2036 <sup>2</sup>	1,615	1,059
	Ste Transcore Holdings, Inc. 3.375% 5/5/2027 <sup>8</sup>	3,000	2,848
	Stericycle, Inc. 5.375% 7/15/2024 <sup>2</sup>	5,000	4,940
	Summit Digital Infrastructure Pvt. Ltd. 2.875% 8/12/2031 <sup>2</sup>	14,355	11,358
	Swire Pacific MTN Financing, Ltd. 4.50% 10/9/2023	2,662	2,653
	The Dun & Bradstreet Corp. 5.00% 12/15/2029 <sup>2</sup>	16,863	14,887
	TransDigm, Inc. 6.25% 3/15/2026 <sup>2</sup>	656	653
	Triton Container International, Ltd. 1.15% 6/7/2024 <sup>2</sup>	8,063	7,648
	Triton Container International, Ltd. 3.15% 6/15/2031 <sup>2</sup>	15,346	11,823
	TSMC Arizona Corp. 4.25% 4/22/2032	8,000	7,761
	TSMC Arizona Corp. 3.125% 10/25/2041	5,000	3,998
	TSMC Arizona Corp. 3.25% 10/25/2051	11,000	8,464
	Union Pacific Corp. 3.15% 3/1/2024	5,705	5,614
	Union Pacific Corp. 3.75% 7/15/2025	2,230	2,166
	Union Pacific Corp. 2.15% 2/5/2027	5,533	5,059
	Union Pacific Corp. 2.375% 5/20/2031	23,375	19,788
	Union Pacific Corp. 2.80% 2/14/2032	16,869	14,566
	Union Pacific Corp. 4.50% 1/20/2033	1,050	1,033
	Union Pacific Corp. 2.891% 4/6/2036	9,276	7,407
	Union Pacific Corp. 3.375% 2/14/2042	428	343
	Union Pacific Corp. 4.30% 3/1/2049	1,698	1,497
	Union Pacific Corp. 3.25% 2/5/2050	27,698	20,732
	Union Pacific Corp. 2.95% 3/10/2052	7,956	5,530
	Union Pacific Corp. 3.50% 2/14/2053	5,336	4,132
	Union Pacific Corp. 3.95% 8/15/2059	3,268	2,649
	Waste Management, Inc. 4.15% 4/15/2032	1,103	1,052
	WESCO Distribution, Inc. 7.125% 6/15/2025 <sup>2</sup>	2,165	2,190
	WESCO Distribution, Inc. 7.25% 6/15/2028 <sup>2</sup>	4,355	4,446
			1,961,172
<b>Energy 2.00%</b>	Antero Resources Corp. 5.375% 3/1/2030 <sup>2</sup>	5,735	5,314
	Apache Corp. 4.25% 1/15/2030	9,050	8,069
	Apache Corp. 6.00% 1/15/2037	6,135	5,531
	Apache Corp. 5.10% 9/1/2040	4,860	3,955
	Apache Corp. 4.75% 4/15/2043	15,000	11,048
	Baker Hughes Holdings, LLC 2.061% 12/15/2026	397	358
	Bharat Petroleum Corp., Ltd. 4.00% 5/8/2025	5,599	5,410



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

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Energy (continued)</b>	BP Capital Markets America, Inc. 2.721% 1/12/2032	USD17,670	\$ 15,012
	BP Capital Markets America, Inc. 4.893% 9/11/2033	26,842	26,578
	BP Capital Markets America, Inc. 2.772% 11/10/2050	451	299
	Canadian Natural Resources, Ltd. 3.80% 4/15/2024	10,500	10,331
	Canadian Natural Resources, Ltd. 2.05% 7/15/2025	4,543	4,233
	Canadian Natural Resources, Ltd. 3.85% 6/1/2027	8,484	8,017
	Canadian Natural Resources, Ltd. 2.95% 7/15/2030	1,798	1,545
	Canadian Natural Resources, Ltd. 4.95% 6/1/2047	179	160
	Cenovus Energy, Inc. 5.375% 7/15/2025	32,721	32,357
	Cenovus Energy, Inc. 4.25% 4/15/2027	43,338	41,471
	Cenovus Energy, Inc. 5.25% 6/15/2037	2,189	2,019
	Cenovus Energy, Inc. 5.40% 6/15/2047	21,405	19,408
	Cenovus Energy, Inc. 3.75% 2/15/2052	4,199	2,977
	Cheniere Corpus Christi Holdings, LLC 3.70% 11/15/2029	3,388	3,071
	Cheniere Energy Partners, LP 4.50% 10/1/2029	5,050	4,639
	Cheniere Energy, Inc. 4.625% 10/15/2028	8,875	8,296
	Chesapeake Energy Corp. 5.50% 2/1/2026 <sup>2</sup>	1,405	1,371
	Chesapeake Energy Corp. 5.875% 2/1/2029 <sup>2</sup>	1,210	1,150
	Chevron Corp. 2.954% 5/16/2026	25,490	24,273
	Chevron Corp. 1.995% 5/11/2027	22,156	20,131
	Chevron Corp. 2.236% 5/11/2030	20,643	17,987
	Chevron Corp. 3.078% 5/11/2050	3,943	2,940
	Chevron USA, Inc. 1.018% 8/12/2027	4,385	3,815
	Civitas Resources, Inc. 8.75% 7/1/2031 <sup>2</sup>	10,300	10,455
	CNX Resources Corp. 7.25% 3/14/2027 <sup>2</sup>	20	20
	CNX Resources Corp. 6.00% 1/15/2029 <sup>2</sup>	1,608	1,492
	CNX Resources Corp. 7.375% 1/15/2031 <sup>2</sup>	1,437	1,400
	ConocoPhillips Co. 3.80% 3/15/2052	25,404	20,603
	ConocoPhillips Co. 5.30% 5/15/2053	28,695	29,213
	Constellation Oil Services Holding SA 4.00% PIK 12/31/2026 <sup>9</sup>	1,440	853
	Crescent Energy Finance, LLC 9.25% 2/15/2028 <sup>2</sup>	1,624	1,577
	Devon Energy Corp. 5.25% 9/15/2024	638	633
	Devon Energy Corp. 5.25% 10/15/2027	1,624	1,601
	Devon Energy Corp. 5.875% 6/15/2028	1,347	1,343
	Devon Energy Corp. 4.50% 1/15/2030	1,947	1,835
	DT Midstream, Inc. 4.125% 6/15/2029 <sup>2</sup>	5,685	4,994
	DT Midstream, Inc. 4.375% 6/15/2031 <sup>2</sup>	745	643
	Ecopetrol SA 8.625% 1/19/2029	2,000	2,007
	Ecopetrol SA 4.625% 11/2/2031	1,870	1,445
	Ecopetrol SA 8.875% 1/13/2033	131,045	129,878
	Enbridge, Inc. 4.00% 10/1/2023	10,100	10,061
	Energy Transfer, LP 4.50% 4/15/2024	2,975	2,941
	Energy Transfer, LP 6.625% junior subordinated perpetual bonds (3-month USD-LIBOR + 4.155% on 2/15/2028) <sup>1</sup>	12,000	9,226
	EQM Midstream Partners, LP 7.50% 6/1/2027 <sup>2</sup>	2,168	2,191
	EQM Midstream Partners, LP 5.50% 7/15/2028	8,300	7,861
	EQM Midstream Partners, LP 4.50% 1/15/2029 <sup>2</sup>	5,120	4,572
	EQM Midstream Partners, LP 6.50% 7/15/2048	6,000	5,435
	EQT Corp. 6.125% 2/1/2025 <sup>1</sup>	3,216	3,201
	EQT Corp. 3.90% 10/1/2027	11,000	10,180
	EQT Corp. 5.70% 4/1/2028	8,267	8,168
	EQT Corp. 5.00% 1/15/2029	1,175	1,107
	EQT Corp. 7.25% 2/1/2030 <sup>1</sup>	15,000	15,719
	Equinor ASA 3.625% 9/10/2028	8,379	8,001
	Equinor ASA 3.125% 4/6/2030	22,503	20,620
	Equinor ASA 2.375% 5/22/2030	3,444	2,993
	Equinor ASA 3.25% 11/18/2049	5,687	4,276
	Exxon Mobil Corp. 2.61% 10/15/2030	27,900	24,515
	Exxon Mobil Corp. 4.227% 3/19/2040	2,000	1,845
	Exxon Mobil Corp. 3.452% 4/15/2051	22,797	17,729
	Harvest Midstream I, LP 7.50% 9/1/2028 <sup>2</sup>	1,988	1,973
	Hilcorp Energy I, LP 5.75% 2/1/2029 <sup>2</sup>	2,125	1,926
	Hilcorp Energy I, LP 6.25% 4/15/2032 <sup>2</sup>	9,000	8,036
	Kinder Morgan, Inc. 5.20% 6/1/2033	26,443	25,638
	Marathon Oil Corp. 4.40% 7/15/2027	5,755	5,492
	Matador Resources Co. 6.875% 4/15/2028 <sup>2</sup>	4,950	4,905
	MPLX, LP 4.95% 9/1/2032	104	99

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

Principal amount  
(000)
Value  
(000)

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

Energy	MPLX, LP 4.95% 3/14/2052	USD28	\$ 24
(continued)	Murphy Oil Corp. 6.375% 7/15/2028	8,741	8,624
	Murphy Oil Corp. 5.875% 12/1/2042 <sup>1</sup>	1,395	1,161
	Murphy Oil USA, Inc. 3.75% 2/15/2031 <sup>2</sup>	10,160	8,525
	MV24 Capital BV 6.748% 6/1/2034 <sup>2</sup>	1,669	1,507
	New Fortress Energy, Inc. 6.75% 9/15/2025 <sup>2</sup>	4,000	3,756
	New Fortress Energy, Inc. 6.50% 9/30/2026 <sup>2</sup>	6,595	5,908
	NGL Energy Operating, LLC 7.50% 2/1/2026 <sup>2</sup>	6,555	6,463
	Noble Finance II, LLC 8.00% 4/15/2030 <sup>2</sup>	1,850	1,883
	Occidental Petroleum Corp. 8.875% 7/15/2030	34,500	39,685
	Occidental Petroleum Corp. 6.45% 9/15/2036	5,000	5,139
	Occidental Petroleum Corp. 4.20% 3/15/2048	4,250	3,155
	Oil & Natural Gas Corp., Ltd. 3.375% 12/5/2029	5,000	4,398
	Oleoducto Central SA 4.00% 7/14/2027 <sup>2</sup>	4,960	4,349
	Oleoducto Central SA 4.00% 7/14/2027	4,569	4,007
	ONEOK, Inc. 5.85% 1/15/2026	432	434
	ONGC Videsh, Ltd. 4.625% 7/15/2024	401	395
	Petroleos Mexicanos 4.625% 9/21/2023	1,138	1,128
	Petroleos Mexicanos 4.875% 1/18/2024	11,170	10,986
	Petroleos Mexicanos 4.25% 1/15/2025	240	227
	Petroleos Mexicanos 6.875% 10/16/2025	69,634	66,945
	Petroleos Mexicanos 6.875% 8/4/2026	105,526	98,641
	Petroleos Mexicanos 6.49% 1/23/2027	41,162	36,610
	Petroleos Mexicanos 6.50% 3/13/2027	81,414	72,497
	Petroleos Mexicanos 6.50% 1/23/2029	7,061	5,859
	Petroleos Mexicanos 8.75% 6/2/2029	46,734	42,327
	Petroleos Mexicanos 6.84% 1/23/2030	5,122	4,077
	Petroleos Mexicanos 5.95% 1/28/2031	16,615	12,151
	Petroleos Mexicanos 6.70% 2/16/2032	71,147	54,160
	Phillips 66 3.85% 4/9/2025	1,253	1,219
	Pioneer Natural Resources Co. 1.125% 1/15/2026	238	214
	PTTEP Treasury Center Co., Ltd. 2.587% 6/10/2027 <sup>2</sup>	7,780	7,081
	PTTEP Treasury Center Co., Ltd. 2.993% 1/15/2030	3,500	3,127
	Qatar Energy 1.375% 9/12/2026 <sup>2</sup>	18,535	16,691
	Qatar Energy 2.25% 7/12/2031 <sup>2</sup>	41,974	35,256
	Qatar Energy 3.125% 7/12/2041 <sup>2</sup>	6,631	5,088
	Qatar Energy 3.30% 7/12/2051 <sup>2</sup>	3,725	2,742
	Reliance Industries, Ltd. 4.125% 1/28/2025	3,000	2,926
	Reliance Industries, Ltd. 3.667% 11/30/2027	3,000	2,816
	Reliance Industries, Ltd. 2.875% 1/12/2032	3,000	2,504
	Reliance Industries, Ltd. 4.875% 2/10/2045	3,000	2,714
	Reliance Industries, Ltd. 3.625% 1/12/2052	2,000	1,429
	Reliance Industries, Ltd. 3.75% 1/12/2062	1,500	1,057
	Sabine Pass Liquefaction, LLC 5.75% 5/15/2024	8,430	8,418
	Sabine Pass Liquefaction, LLC 4.50% 5/15/2030	1,959	1,864
	Shell International Finance BV 3.50% 11/13/2023	7,500	7,445
	Shell International Finance BV 2.00% 11/7/2024	3,250	3,112
	Shell International Finance BV 3.875% 11/13/2028	6,720	6,505
	Shell International Finance BV 2.375% 11/7/2029	9,441	8,256
	Shell International Finance BV 2.75% 4/6/2030	23,580	21,078
	Shell International Finance BV 3.25% 4/6/2050	4,675	3,483
	Shell International Finance BV 3.00% 11/26/2051	7,174	5,062
	Southwestern Energy Co. 5.70% 1/23/2025 <sup>1</sup>	880	876
	Southwestern Energy Co. 8.375% 9/15/2028	1,300	1,355
	Southwestern Energy Co. 4.75% 2/1/2032	12,000	10,593
	Sunoco, LP 6.00% 4/15/2027	4,210	4,152
	Sunoco, LP 4.50% 5/15/2029	5,215	4,633
	Tallgrass Energy Partners, LP 7.50% 10/1/2025 <sup>2</sup>	1,370	1,369
	Targa Resources Partners, LP 6.875% 1/15/2029	6,000	6,125
	Targa Resources Partners, LP 5.50% 3/1/2030	8,660	8,342
	Targa Resources Partners, LP 4.875% 2/1/2031	2,190	2,026
	Thaioil Treasury Center Co., Ltd. 4.625% 11/20/2028	4,252	4,016
	Thaioil Treasury Center Co., Ltd. 5.375% 11/20/2048	2,000	1,732
	Thaioil Treasury Center Co., Ltd. 3.50% 10/17/2049	6,000	3,831
	Thaioil Treasury Center Co., Ltd. 3.75% 6/18/2050	10,748	7,195
	TotalEnergies Capital International SA 3.455% 2/19/2029	4,700	4,374
	TotalEnergies Capital International SA 2.829% 1/10/2030	10,340	9,262

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Energy (continued)</b>	TotalEnergies Capital International SA 3.461% 7/12/2049	USD2,600	\$ 2,019
	TotalEnergies Capital International SA 3.127% 5/29/2050	6,238	4,537
	TransCanada Pipelines, Ltd. 4.10% 4/15/2030	16,811	15,628
	TransCanada Pipelines, Ltd. 5.10% 3/15/2049	4,630	4,319
	Transportadora de Gas del Perú SA 4.25% 4/30/2028 <sup>2</sup>	2,535	2,445
	Venture Global Calcasieu Pass, LLC 3.875% 11/1/2033 <sup>2</sup>	18,000	14,764
	Weatherford International, Ltd. 6.50% 9/15/2028 <sup>2</sup>	3,000	3,016
	Western Midstream Operating, LP 3.35% 2/1/2025 <sup>1</sup>	8,964	8,577
	Western Midstream Operating, LP 4.30% 2/1/2030 <sup>1</sup>	6,606	5,937
	Western Midstream Operating, LP 5.30% 3/1/2048	2,000	1,673
	Western Midstream Operating, LP 5.50% 2/1/2050 <sup>1</sup>	15,036	12,339
			1,510,710
<b>Consumer staples 1.32%</b>	7-Eleven, Inc. 0.95% 2/10/2026 <sup>2</sup>	14,555	13,009
	7-Eleven, Inc. 1.30% 2/10/2028 <sup>2</sup>	9,246	7,817
	7-Eleven, Inc. 1.80% 2/10/2031 <sup>2</sup>	62,577	49,520
	7-Eleven, Inc. 2.80% 2/10/2051 <sup>2</sup>	8,505	5,399
	Albertsons Companies, Inc. 3.50% 3/15/2029 <sup>2</sup>	8,727	7,563
	Altria Group, Inc. 4.40% 2/14/2026	7,928	7,761
	Altria Group, Inc. 3.40% 5/6/2030	1,827	1,614
	Altria Group, Inc. 2.45% 2/4/2032	530	414
	Altria Group, Inc. 4.50% 5/2/2043	100	80
	Altria Group, Inc. 3.875% 9/16/2046	5,690	3,994
	Altria Group, Inc. 3.70% 2/4/2051	19,793	13,277
	Anheuser-Busch Companies, LLC 4.70% 2/1/2036	17,560	17,092
	Anheuser-Busch Companies, LLC 4.90% 2/1/2046	7,692	7,358
	Anheuser-Busch InBev Worldwide, Inc. 4.00% 4/13/2028	2,000	1,936
	Anheuser-Busch InBev Worldwide, Inc. 4.75% 1/23/2029	46,001	45,827
	Anheuser-Busch InBev Worldwide, Inc. 3.50% 6/1/2030	2,455	2,285
	Anheuser-Busch InBev Worldwide, Inc. 4.90% 1/23/2031	3,000	3,052
	Anheuser-Busch InBev Worldwide, Inc. 5.45% 1/23/2039	10,000	10,356
	Anheuser-Busch InBev Worldwide, Inc. 4.60% 4/15/2048	1,194	1,109
	Anheuser-Busch InBev Worldwide, Inc. 4.439% 10/6/2048	147	132
	Anheuser-Busch InBev Worldwide, Inc. 5.55% 1/23/2049	2,979	3,143
	Anheuser-Busch InBev Worldwide, Inc. 4.50% 6/1/2050	14,083	13,006
	BAT Capital Corp. 3.222% 8/15/2024	41,000	39,802
	BAT Capital Corp. 3.215% 9/6/2026	8,750	8,137
	BAT Capital Corp. 3.557% 8/15/2027	45,322	41,704
	BAT Capital Corp. 2.259% 3/25/2028	17,526	15,033
	BAT Capital Corp. 3.462% 9/6/2029	960	832
	BAT Capital Corp. 2.726% 3/25/2031	6,933	5,525
	BAT Capital Corp. 4.742% 3/16/2032	17,000	15,511
	BAT Capital Corp. 4.39% 8/15/2037	29,384	23,528
	BAT Capital Corp. 4.54% 8/15/2047	21,852	16,103
	BAT Capital Corp. 4.758% 9/6/2049	3,873	2,928
	BAT Capital Corp. 3.984% 9/25/2050	19,476	13,144
	BAT Capital Corp. 5.65% 3/16/2052	515	448
	BAT International Finance PLC 3.95% 6/15/2025 <sup>2</sup>	20,022	19,290
	BAT International Finance PLC 1.668% 3/25/2026	17,162	15,439
	BAT International Finance PLC 4.448% 3/16/2028	18,500	17,475
	Central Garden & Pet Co. 4.125% 10/15/2030	1,325	1,112
	Conagra Brands, Inc. 4.30% 5/1/2024	22,027	21,735
	Conagra Brands, Inc. 4.60% 11/1/2025	11,234	10,985
	Conagra Brands, Inc. 1.375% 11/1/2027	3,559	3,016
	Conagra Brands, Inc. 5.30% 11/1/2038	7,483	7,198
	Conagra Brands, Inc. 5.40% 11/1/2048	6,403	6,108
	Constellation Brands, Inc. 4.35% 5/9/2027	5,757	5,617
	Constellation Brands, Inc. 3.60% 2/15/2028	1,650	1,547
	Constellation Brands, Inc. 2.875% 5/1/2030	26,447	22,961
	Constellation Brands, Inc. 2.25% 8/1/2031	5,951	4,867
	Constellation Brands, Inc. 4.75% 5/9/2032	19,010	18,460
	Constellation Brands, Inc. 4.90% 5/1/2033	19,120	18,794
	Constellation Brands, Inc. 4.10% 2/15/2048	1,000	816
	Coty, Inc. 4.75% 1/15/2029 <sup>2</sup>	275	254
	Darling Ingredients, Inc. 5.25% 4/15/2027 <sup>2</sup>	6,000	5,830
	Darling Ingredients, Inc. 6.00% 6/15/2030 <sup>2</sup>	755	738

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Consumer staples (continued)</b>	H.J. Heinz Co. 3.00% 6/1/2026	USD2,599	\$ 2,453
	H.J. Heinz Co. 4.375% 6/1/2046	16,000	13,609
	Imperial Brands Finance PLC 6.125% 7/27/2027 <sup>2</sup>	10,150	10,176
	Indofood CBP Sukses Makmur Tbk PT 3.398% 6/9/2031	17,570	14,869
	Indofood CBP Sukses Makmur Tbk PT 4.745% 6/9/2051	8,185	6,133
	Indofood CBP Sukses Makmur Tbk PT 4.805% 4/27/2052	809	603
	InRetail Consumer 3.25% 3/22/2028 <sup>2</sup>	5,400	4,642
	JBS USA Lux SA 2.50% 1/15/2027 <sup>2</sup>	29,702	26,044
	JBS USA Lux SA 3.00% 2/2/2029 <sup>2</sup>	22,321	18,984
	JBS USA Lux SA 5.50% 1/15/2030 <sup>2</sup>	2,375	2,280
	JBS USA Lux SA 3.625% 1/15/2032 <sup>2</sup>	10,401	8,449
	JBS USA Lux SA 3.00% 5/15/2032 <sup>2</sup>	18,250	14,022
	JBS USA Lux SA 5.75% 4/1/2033 <sup>2</sup>	20,920	19,682
	Keurig Dr Pepper, Inc. 4.417% 5/25/2025	1,028	1,008
	Keurig Dr Pepper, Inc. 3.20% 5/1/2030	2,557	2,295
	Nestle Holdings, Inc. 1.875% 9/14/2031 <sup>2</sup>	9,687	7,925
	Nestle Holdings, Inc. 2.625% 9/14/2051 <sup>2</sup>	7,693	5,288
	PepsiCo, Inc. 1.625% 5/1/2030	6,401	5,324
	PepsiCo, Inc. 1.40% 2/25/2031	666	536
	PepsiCo, Inc. 1.95% 10/21/2031	15,329	12,694
	PepsiCo, Inc. 2.75% 10/21/2051	2,067	1,485
	Philip Morris International, Inc. 1.50% 5/1/2025	274	256
	Philip Morris International, Inc. 5.00% 11/17/2025	32,200	32,047
	Philip Morris International, Inc. 4.875% 2/13/2026	17,505	17,387
	Philip Morris International, Inc. 0.875% 5/1/2026	4,736	4,227
	Philip Morris International, Inc. 5.125% 11/17/2027	16,175	16,236
	Philip Morris International, Inc. 3.375% 8/15/2029	780	705
	Philip Morris International, Inc. 5.625% 11/17/2029	15,422	15,726
	Philip Morris International, Inc. 5.125% 2/15/2030	6,873	6,802
	Philip Morris International, Inc. 2.10% 5/1/2030	3,718	3,079
	Philip Morris International, Inc. 1.75% 11/1/2030	4,375	3,460
	Philip Morris International, Inc. 5.75% 11/17/2032	27,560	28,239
	Philip Morris International, Inc. 5.375% 2/15/2033	16,980	16,952
	Philip Morris International, Inc. 4.125% 3/4/2043	4,445	3,633
	Philip Morris International, Inc. 4.875% 11/15/2043	6,050	5,414
	Philip Morris International, Inc. 4.25% 11/10/2044	1,009	840
	Procter & Gamble Company 0.55% 10/29/2025	4,261	3,863
	Procter & Gamble Company 1.00% 4/23/2026	1,229	1,113
	Procter & Gamble Company 3.95% 1/26/2028	18,289	17,979
	Procter & Gamble Company 3.00% 3/25/2030	1,183	1,096
	Procter & Gamble Company 1.20% 10/29/2030	4,005	3,232
	Reckitt Benckiser Treasury Services PLC 2.75% 6/26/2024 <sup>2</sup>	4,305	4,187
	Reynolds American, Inc. 4.45% 6/12/2025	3,478	3,381
	Reynolds American, Inc. 4.75% 11/1/2042	2,500	2,033
	Reynolds American, Inc. 5.85% 8/15/2045	6,209	5,529
	Target Corp. 4.50% 9/15/2032	2,233	2,181
	Target Corp. 4.80% 1/15/2053	9,038	8,658
	Walmart, Inc. 4.10% 4/15/2033	29,655	28,810
	Walmart, Inc. 4.50% 4/15/2053	6,020	5,876
			1,002,123
<b>Real estate 0.85%</b>	Alexandria Real Estate Equities, Inc. 3.80% 4/15/2026	1,647	1,576
	Alexandria Real Estate Equities, Inc. 3.95% 1/15/2028	100	93
	Alexandria Real Estate Equities, Inc. 3.375% 8/15/2031	1,980	1,698
	American Tower Corp. 3.65% 3/15/2027	427	400
	American Tower Corp. 2.70% 4/15/2031	5,000	4,151
	Boston Properties, LP 2.45% 10/1/2033	9,609	6,934
	Boston Properties, LP 6.50% 1/15/2034	78,463	79,010
	Corp. Inmobiliaria Vesta, SAB de CV 3.625% 5/13/2031 <sup>2</sup>	2,490	2,075
	Corp. Inmobiliaria Vesta, SAB de CV 3.625% 5/13/2031	2,000	1,667
	Corporate Office Properties, LP 2.25% 3/15/2026	14,337	12,711
	Corporate Office Properties, LP 2.00% 1/15/2029	6,408	4,891
	Corporate Office Properties, LP 2.75% 4/15/2031	13,897	10,575
	Corporate Office Properties, LP 2.90% 12/1/2033	5,754	3,994
	Crown Castle, Inc. 5.00% 1/11/2028	34,366	33,762
	Equinix, Inc. 2.625% 11/18/2024	32,830	31,368

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

Principal amount  
(000)
Value  
(000)

**Corporate bonds, notes & loans (continued)**

Real estate (continued)	Equinix, Inc. 1.25% 7/15/2025	USD9,870	\$ 9,008
	Equinix, Inc. 1.45% 5/15/2026	5,950	5,317
	Equinix, Inc. 2.90% 11/18/2026	14,009	12,857
	Equinix, Inc. 1.80% 7/15/2027	2,871	2,490
	Equinix, Inc. 1.55% 3/15/2028	7,130	5,968
	Equinix, Inc. 2.00% 5/15/2028	1,318	1,124
	Equinix, Inc. 3.20% 11/18/2029	17,775	15,628
	Equinix, Inc. 2.15% 7/15/2030	12,149	9,834
	Equinix, Inc. 2.50% 5/15/2031	15,654	12,761
	Equinix, Inc. 3.90% 4/15/2032	933	839
	Equinix, Inc. 3.00% 7/15/2050	739	479
	Equinix, Inc. 2.95% 9/15/2051	400	254
	Equinix, Inc. 3.40% 2/15/2052	3,120	2,186
	Essex Portfolio, LP 3.875% 5/1/2024	5,500	5,401
	FibraSOMA 4.375% 7/22/2031 <sup>2</sup>	8,260	6,191
	FibraSOMA 4.375% 7/22/2031	2,000	1,499
	Forestar Group, Inc. 3.85% 5/15/2026 <sup>2</sup>	3,815	3,510
	Forestar Group, Inc. 5.00% 3/1/2028 <sup>2</sup>	2,000	1,837
	Howard Hughes Corp. 5.375% 8/1/2028 <sup>2</sup>	7,525	6,708
	Howard Hughes Corp. 4.125% 2/1/2029 <sup>2</sup>	1,925	1,595
	Howard Hughes Corp. 4.375% 2/1/2031 <sup>2</sup>	6,265	5,006
	Invitation Homes Operating Partnership, LP 2.30% 11/15/2028	4,513	3,842
	Invitation Homes Operating Partnership, LP 2.00% 8/15/2031	1,088	835
	Iron Mountain, Inc. 4.875% 9/15/2027 <sup>2</sup>	1,605	1,518
	Iron Mountain, Inc. 5.25% 3/15/2028 <sup>2</sup>	12,959	12,130
	Iron Mountain, Inc. 4.875% 9/15/2029 <sup>2</sup>	8,367	7,497
	Iron Mountain, Inc. 5.25% 7/15/2030 <sup>2</sup>	7,950	7,171
	Iron Mountain, Inc. 4.50% 2/15/2031 <sup>2</sup>	8,750	7,526
	Kennedy-Wilson, Inc. 4.75% 3/1/2029	2,325	1,841
	Kennedy-Wilson, Inc. 5.00% 3/1/2031	5,870	4,398
	KRC Interim Corp. 2.70% 3/1/2024	16,980	16,593
	KRC Interim Corp. 3.30% 2/1/2025	5,000	4,784
	Omega Healthcare Investors, Inc. 4.375% 8/1/2023	433	432
	Piedmont Operating Partnership, LP 4.45% 3/15/2024	3,000	2,933
	Prologis, LP 4.875% 6/15/2028	7,672	7,609
	Prologis, LP 4.75% 6/15/2033	9,650	9,436
	Prologis, LP 5.125% 1/15/2034	45,474	45,177
	Prologis, LP 5.25% 6/15/2053	826	812
	Public Storage 1.95% 11/9/2028	5,850	5,023
	Public Storage 2.30% 5/1/2031	22,729	18,927
	Scentre Group Trust 1 3.50% 2/12/2025 <sup>2</sup>	5,950	5,711
	Service Properties Trust 4.50% 3/15/2025	6,875	6,504
	Service Properties Trust 3.95% 1/15/2028	100	78
	Sun Communities Operating, LP 2.30% 11/1/2028	3,349	2,819
	Sun Communities Operating, LP 2.70% 7/15/2031	11,996	9,493
	Sun Communities Operating, LP 4.20% 4/15/2032	4,115	3,599
	VICI Properties, LP 5.625% 5/1/2024 <sup>2</sup>	3,885	3,865
	VICI Properties, LP 3.50% 2/15/2025 <sup>2</sup>	2,675	2,558
	VICI Properties, LP 4.375% 5/15/2025	4,312	4,171
	VICI Properties, LP 4.625% 6/15/2025 <sup>2</sup>	3,475	3,361
	VICI Properties, LP 4.25% 12/1/2026 <sup>2</sup>	5,700	5,337
	VICI Properties, LP 4.50% 1/15/2028 <sup>2</sup>	6,770	6,227
	VICI Properties, LP 4.75% 2/15/2028	27,430	26,000
	VICI Properties, LP 3.875% 2/15/2029 <sup>2</sup>	2,835	2,490
	VICI Properties, LP 4.625% 12/1/2029 <sup>2</sup>	715	650
	VICI Properties, LP 4.95% 2/15/2030	27,015	25,367
	VICI Properties, LP 4.125% 8/15/2030 <sup>2</sup>	2,500	2,203
	VICI Properties, LP 5.125% 5/15/2032	66,704	62,475
	VICI Properties, LP 5.625% 5/15/2052	2,370	2,114
	WEA Finance, LLC 3.75% 9/17/2024 <sup>2</sup>	2,480	2,343
	WEA Finance, LLC 3.50% 6/15/2029 <sup>2</sup>	6,247	5,085
			<u>646,331</u>

Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
Information technology 0.81%	Adobe, Inc. 1.90% 2/1/2025	USD647	\$ 615
	Adobe, Inc. 2.30% 2/1/2030	6,009	5,275
	Analog Devices, Inc. 1.70% 10/1/2028	4,539	3,902
	Analog Devices, Inc. 2.10% 10/1/2031	22,799	18,881
	Analog Devices, Inc. 2.80% 10/1/2041	2,973	2,210
	Analog Devices, Inc. 2.95% 10/1/2051	18,184	12,863
	Apple, Inc. 0.55% 8/20/2025	9,000	8,224
	Apple, Inc. 0.70% 2/8/2026	10,435	9,410
	Apple, Inc. 4.00% 5/10/2028	20,625	20,302
	Apple, Inc. 3.25% 8/8/2029	1,318	1,237
	Apple, Inc. 3.35% 8/8/2032	73,769	68,825
	Apple, Inc. 4.30% 5/10/2033	8,725	8,683
	Apple, Inc. 2.375% 2/8/2041	4,625	3,415
	Apple, Inc. 2.65% 2/8/2051	3,000	2,074
	Apple, Inc. 2.70% 8/5/2051	4,500	3,139
	Apple, Inc. 3.95% 8/8/2052	38,907	34,319
	Apple, Inc. 4.85% 5/10/2053	24,716	25,348
	Black Knight InfoServ, LLC 3.625% 9/1/2028 <sup>2</sup>	3,200	2,872
	Broadcom Corp. 3.625% 1/15/2024	270	267
	Broadcom Corp. 3.875% 1/15/2027	6,802	6,489
	Broadcom, Inc. 1.95% 2/15/2028 <sup>2</sup>	373	323
	Broadcom, Inc. 4.00% 4/15/2029 <sup>2</sup>	9,452	8,737
	Broadcom, Inc. 4.75% 4/15/2029	537	520
	Broadcom, Inc. 4.15% 11/15/2030	26,581	24,469
	Broadcom, Inc. 4.15% 4/15/2032 <sup>2</sup>	12,295	11,142
	Broadcom, Inc. 3.469% 4/15/2034 <sup>2</sup>	34,276	28,129
	Broadcom, Inc. 3.137% 11/15/2035 <sup>2</sup>	2,092	1,605
	Broadcom, Inc. 3.187% 11/15/2036 <sup>2</sup>	7,093	5,365
	Broadcom, Inc. 4.926% 5/15/2037 <sup>2</sup>	4,025	3,645
	Broadcom, Inc. 3.50% 2/15/2041 <sup>2</sup>	4,709	3,526
	Broadcom, Inc. 3.75% 2/15/2051 <sup>2</sup>	3,180	2,342
	CDW, LLC 4.125% 5/1/2025	5,275	5,084
	Gartner, Inc. 4.50% 7/1/2028 <sup>2</sup>	1,850	1,730
	Hewlett Packard Enterprise Co. 5.90% 10/1/2024	5,000	5,003
	Imola Merger Corp. 4.75% 5/15/2029 <sup>2</sup>	2,500	2,177
	Intel Corp. 5.20% 2/10/2033	9,318	9,411
	Intel Corp. 5.70% 2/10/2053	1,596	1,625
	Intel Corp. 5.90% 2/10/2063	2,970	3,070
	Lenovo Group, Ltd. 3.421% 11/2/2030	4,000	3,373
	Lenovo Group, Ltd. 6.536% 7/27/2032	3,000	3,029
	Microsoft Corp. 2.40% 8/8/2026	21,100	19,814
	Microsoft Corp. 3.30% 2/6/2027	18,325	17,631
	NCR Corp. 5.25% 10/1/2030 <sup>2</sup>	7,250	6,314
	Open Text Corp. 3.875% 2/15/2028 <sup>2</sup>	6,500	5,731
	Oracle Corp. 5.80% 11/10/2025	3,000	3,034
	Oracle Corp. 3.60% 4/1/2050	50,814	36,339
	Oracle Corp. 3.95% 3/25/2051	3,629	2,746
	Salesforce, Inc. 1.95% 7/15/2031	16,600	13,709
	Salesforce, Inc. 2.70% 7/15/2041	4,875	3,585
	Salesforce, Inc. 2.90% 7/15/2051	4,828	3,399
	Salesforce, Inc. 3.05% 7/15/2061	4,060	2,758
	ServiceNow, Inc. 1.40% 9/1/2030	72,310	57,296
	SK hynix, Inc. 1.50% 1/19/2026 <sup>2</sup>	19,275	17,084
	SK hynix, Inc. 6.375% 1/17/2028	4,000	4,018
	SK hynix, Inc. 2.375% 1/19/2031 <sup>2</sup>	9,830	7,588
	TSMC Global, Ltd. 0.75% 9/28/2025	10,000	9,002
	TSMC Global, Ltd. 1.25% 4/23/2026	10,000	8,935
	TSMC Global, Ltd. 1.00% 9/28/2027	10,000	8,480
	TSMC Global, Ltd. 1.75% 4/23/2028	5,000	4,307
	TSMC Global, Ltd. 2.25% 4/23/2031	11,000	9,098
	Unisys Corp. 6.875% 11/1/2027 <sup>2</sup>	1,700	1,226
	Xerox Holdings Corp. 5.50% 8/15/2028 <sup>2</sup>	6,000	5,110
			<u>609,859</u>



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

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Materials</b>	Air Products and Chemicals, Inc. 2.70% 5/15/2040	USD11,472	\$ 8,570
<b>0.57%</b>	Alpek, SAB de CV 3.25% 2/25/2031 <sup>2</sup>	5,000	4,044
	ArcelorMittal SA 7.00% 10/15/2039	3,250	3,397
	ArcelorMittal SA 6.75% 3/1/2041	2,780	2,833
	Ardagh Packaging Finance PLC 5.25% 4/30/2025 <sup>2</sup>	3,640	3,564
	Ardagh Packaging Finance PLC 4.125% 8/15/2026 <sup>2</sup>	2,500	2,332
	Ball Corp. 4.00% 11/15/2023	6,000	5,960
	Berry Plastics Corp. 4.875% 7/15/2026 <sup>2</sup>	9,875	9,501
	BHP Billiton Finance (USA), Ltd. 4.875% 2/27/2026	8,600	8,561
	BHP Billiton Finance (USA), Ltd. 4.75% 2/28/2028	17,329	17,226
	BHP Billiton Finance (USA), Ltd. 4.90% 2/28/2033	2,930	2,920
	Braskem Netherlands Finance BV 4.50% 1/31/2030 <sup>2</sup>	4,600	3,955
	Braskem Netherlands Finance BV 4.50% 1/31/2030	4,000	3,439
	Braskem Netherlands Finance BV 7.25% 2/13/2033 <sup>2</sup>	4,765	4,686
	Braskem Netherlands Finance BV 5.875% 1/31/2050 <sup>2</sup>	4,000	3,236
	Celanese US Holdings, LLC 6.165% 7/15/2027	19,250	19,164
	Celanese US Holdings, LLC 6.33% 7/15/2029	2,583	2,567
	Celanese US Holdings, LLC 6.379% 7/15/2032	15,962	16,109
	Cleveland-Cliffs, Inc. 6.75% 3/15/2026 <sup>2</sup>	12,450	12,593
	Cleveland-Cliffs, Inc. 4.625% 3/1/2029 <sup>2</sup>	4,175	3,765
	Cleveland-Cliffs, Inc. 4.875% 3/1/2031 <sup>2</sup>	2,825	2,486
	CROWN Americas, LLC 4.25% 9/30/2026	4,000	3,792
	Dow Chemical Co. (The) 4.55% 11/30/2025	33	32
	Dow Chemical Co. (The) 4.80% 11/30/2028	4,000	3,960
	Dow Chemical Co. (The) 5.55% 11/30/2048	6,500	6,317
	Dow Chemical Co. (The) 4.80% 5/15/2049	10,493	9,150
	Dow Chemical Co. (The) 3.60% 11/15/2050	2,190	1,633
	EIDP, Inc. 4.50% 5/15/2026	10,834	10,641
	EIDP, Inc. 4.80% 5/15/2033	31,313	30,673
	Freeport-McMoRan, Inc. 5.40% 11/14/2034	1,450	1,402
	Freeport-McMoRan, Inc. 5.45% 3/15/2043	2,566	2,396
	Fresnillo PLC 4.25% 10/2/2050 <sup>2</sup>	9,516	7,140
	GC Treasury Center Co., Ltd. 2.98% 3/18/2031	6,000	4,962
	GC Treasury Center Co., Ltd. 4.40% 3/30/2032	8,000	7,234
	GC Treasury Center Co., Ltd. 4.30% 3/18/2051	4,268	3,141
	GC Treasury Center Co., Ltd. 5.20% 3/30/2052	5,732	4,889
	Graphic Packaging International, LLC 3.50% 3/15/2028 <sup>2</sup>	8,000	7,165
	International Flavors & Fragrances, Inc. 1.23% 10/1/2025 <sup>2</sup>	5,000	4,460
	International Flavors & Fragrances, Inc. 1.832% 10/15/2027 <sup>2</sup>	9,526	8,041
	International Flavors & Fragrances, Inc. 2.30% 11/1/2030 <sup>2</sup>	12,368	9,811
	International Flavors & Fragrances, Inc. 3.268% 11/15/2040 <sup>2</sup>	9,022	6,322
	International Flavors & Fragrances, Inc. 3.468% 12/1/2050 <sup>2</sup>	6,272	4,198
	Linde, Inc. 4.70% 12/5/2025	7,500	7,446
	Linde, Inc. 1.10% 8/10/2030	9,602	7,640
	Linde, Inc. 2.00% 8/10/2050	5,829	3,323
	Methanex Corp. 5.125% 10/15/2027	13,150	12,256
	Methanex Corp. 5.25% 12/15/2029	1,125	1,029
	Methanex Corp. 5.65% 12/1/2044	1,000	821
	Mineral Resources, Ltd. 8.00% 11/1/2027 <sup>2</sup>	5,475	5,473
	Nova Chemicals Corp. 4.875% 6/1/2024 <sup>2</sup>	2,000	1,956
	Nova Chemicals Corp. 5.25% 6/1/2027 <sup>2</sup>	7,500	6,677
	Nova Chemicals Corp. 4.25% 5/15/2029 <sup>2</sup>	5,535	4,523
	Nutrien, Ltd. 5.90% 11/7/2024	577	577
	Nutrien, Ltd. 4.90% 3/27/2028	4,011	3,937
	Nutrien, Ltd. 4.20% 4/1/2029	500	473
	Nutrien, Ltd. 5.00% 4/1/2049	3,850	3,474
	Nutrien, Ltd. 5.80% 3/27/2053	1,029	1,033
	OCI NV 6.70% 3/16/2033 <sup>2</sup>	11,796	11,539
	Olin Corp. 5.625% 8/1/2029	2,500	2,412
	Orbia Advance Corp, SAB de CV 2.875% 5/11/2031	7,000	5,563
	POSCO 2.75% 7/15/2024	4,000	3,875
	POSCO 5.75% 1/17/2028 <sup>2</sup>	5,195	5,272
	POSCO 5.875% 1/17/2033 <sup>2</sup>	630	664
	PT Freeport Indonesia 4.763% 4/14/2027	5,000	4,851
	PT Freeport Indonesia 5.315% 4/14/2032	7,000	6,637
	Rio Tinto Finance (USA) PLC 5.00% 3/9/2033	3,100	3,129
	Rio Tinto Finance (USA) PLC 5.125% 3/9/2053	3,300	3,330

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

		Principal amount (000)	Value (000)
<b>Corporate bonds, notes &amp; loans (continued)</b>			
<b>Materials (continued)</b>	Sherwin-Williams Co. 3.125% 6/1/2024	USD7,250	\$ 7,081
	Sherwin-Williams Co. 3.45% 6/1/2027	2,862	2,699
	Sherwin-Williams Co. 2.95% 8/15/2029	5,150	4,546
	Sherwin-Williams Co. 2.20% 3/15/2032	1,383	1,116
	Sherwin-Williams Co. 3.80% 8/15/2049	1,750	1,355
	Sherwin-Williams Co. 3.30% 5/15/2050	1,700	1,211
	Sherwin-Williams Co. 2.90% 3/15/2052	2,500	1,611
	Silgan Holdings, Inc. 4.125% 2/1/2028	2,500	2,296
	South32 Treasury, Ltd. 4.35% 4/14/2032 <sup>2</sup>	7,496	6,584
	Summit Materials, LLC 5.25% 1/15/2029 <sup>2</sup>	4,160	3,935
	Suzano Austria GmbH 3.75% 1/15/2031	6,660	5,689
	Tronox, Inc. 4.625% 3/15/2029 <sup>2</sup>	6,000	4,992
	Westlake Corp. 5.00% 8/15/2046	5,265	4,579
	Westlake Corp. 4.375% 11/15/2047	1,110	872
			434,743
<b>Asset backed obligations 0.01%</b>	SK On Co., Ltd. 5.375% 5/11/2026	9,000	8,929
<b>Municipals 0.01%</b>	Aeropuerto Internacional de Tocumen, SA 4.00% 8/11/2041 <sup>2</sup>	4,100	3,289
	Aeropuerto Internacional de Tocumen, SA 5.125% 8/11/2061 <sup>2</sup>	3,180	2,455
	HPHT Finance 19, Ltd. 2.875% 11/5/2024	2,000	1,922
			7,666
<b>Total corporate bonds, notes &amp; loans</b>			23,916,929
<b>Mortgage-backed obligations 31.53%</b>			
<b>Federal agency mortgage-backed obligations 28.30%</b>	Fannie Mae Pool #255016 6.50% 10/1/2023 <sup>10</sup>	2	2
	Fannie Mae Pool #932119 4.50% 11/1/2024 <sup>10</sup>	177	175
	Fannie Mae Pool #AD3149 4.50% 4/1/2025 <sup>10</sup>	103	101
	Fannie Mae Pool #AD6392 4.50% 5/1/2025 <sup>10</sup>	223	221
	Fannie Mae Pool #AD5692 4.50% 5/1/2025 <sup>10</sup>	118	116
	Fannie Mae Pool #AB1068 4.50% 5/1/2025 <sup>10</sup>	1	1
	Fannie Mae Pool #303591 6.50% 11/1/2025 <sup>10</sup>	<sup>6</sup>	<sup>6</sup>
	Fannie Mae Pool #745316 6.50% 2/1/2026 <sup>10</sup>	10	10
	Fannie Mae Pool #AL1237 6.50% 2/1/2026 <sup>10</sup>	3	3
	Fannie Mae Pool #256449 6.50% 10/1/2026 <sup>10</sup>	14	14
	Fannie Mae Pool #MA2973 3.00% 4/1/2027 <sup>10</sup>	4	4
	Fannie Mae Pool #256821 6.50% 7/1/2027 <sup>10</sup>	1	1
	Fannie Mae Pool #256856 6.50% 8/1/2027 <sup>10</sup>	29	30
	Fannie Mae Pool #MA3131 3.00% 9/1/2027 <sup>10</sup>	38	37
	Fannie Mae Pool #256886 6.50% 9/1/2027 <sup>10</sup>	21	21
	Fannie Mae Pool #995401 6.50% 10/1/2027 <sup>10</sup>	<sup>6</sup>	<sup>6</sup>
	Fannie Mae Pool #257145 6.50% 3/1/2028 <sup>10</sup>	9	9
	Fannie Mae Pool #251752 6.50% 6/1/2028 <sup>10</sup>	<sup>6</sup>	<sup>6</sup>
	Fannie Mae Pool #257431 6.50% 10/1/2028 <sup>10</sup>	2	2
	Fannie Mae Pool #AL8822 6.50% 11/1/2028 <sup>10</sup>	<sup>6</sup>	<sup>6</sup>
	Fannie Mae Pool #496029 6.50% 1/1/2029 <sup>10</sup>	<sup>6</sup>	<sup>6</sup>
	Fannie Mae Pool #AY1948 3.50% 1/1/2030 <sup>10</sup>	192	184
	Fannie Mae Pool #AL9668 3.00% 10/1/2030 <sup>10</sup>	6	6
	Fannie Mae Pool #AZ0554 3.50% 10/1/2030 <sup>10</sup>	244	234
	Fannie Mae Pool #AL6344 5.00% 2/1/2031 <sup>10</sup>	165	165
	Fannie Mae Pool #FM9892 5.00% 9/1/2031 <sup>10</sup>	121	119
	Fannie Mae Pool #BJ4856 3.00% 2/1/2033 <sup>10</sup>	349	327
	Fannie Mae Pool #695412 5.00% 6/1/2033 <sup>10</sup>	4	4
	Fannie Mae Pool #MA3518 4.00% 11/1/2033 <sup>10</sup>	12	12
	Fannie Mae Pool #BO1359 2.50% 8/1/2034 <sup>10</sup>	1,465	1,355
	Fannie Mae Pool #AD3566 5.00% 10/1/2035 <sup>10</sup>	26	26
	Fannie Mae Pool #745140 5.00% 11/1/2035 <sup>10</sup>	160	162
	Fannie Mae Pool #MA2588 4.00% 4/1/2036 <sup>10</sup>	1,351	1,302
	Fannie Mae Pool #MA2717 4.00% 8/1/2036 <sup>10</sup>	276	266
	Fannie Mae Pool #MA2746 4.00% 9/1/2036 <sup>10</sup>	1,638	1,579
	Fannie Mae Pool #MA2787 4.00% 10/1/2036 <sup>10</sup>	941	907
	Fannie Mae Pool #AS8355 3.00% 11/1/2036 <sup>10</sup>	8,006	7,400

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

Principal amount  
(000)
Value  
(000)

## Mortgage-backed obligations (continued)

Federal agency mortgage-backed obligations (continued)	Fannie Mae Pool #AS8554 3.00% 12/1/2036 <sup>10</sup>	USD816	\$ 754
	Fannie Mae Pool #MA2866 3.00% 1/1/2037 <sup>10</sup>	9,735	9,002
	Fannie Mae Pool #MA2897 3.00% 2/1/2037 <sup>10</sup>	17,022	15,735
	Fannie Mae Pool #913966 6.00% 2/1/2037 <sup>10</sup>	2	2
	Fannie Mae Pool #914612 7.50% 3/1/2037 <sup>10</sup>	53	53
	Fannie Mae Pool #924069 7.00% 5/1/2037 <sup>10</sup>	98	98
	Fannie Mae Pool #954927 7.00% 7/1/2037 <sup>10</sup>	96	95
	Fannie Mae Pool #966170 7.00% 7/1/2037 <sup>10</sup>	72	72
	Fannie Mae Pool #954936 7.00% 7/1/2037 <sup>10</sup>	36	37
	Fannie Mae Pool #945680 6.00% 9/1/2037 <sup>10</sup>	16	17
	Fannie Mae Pool #924866 3.765% 10/1/2037 <sup>3,10</sup>	5	5
	Fannie Mae Pool #988588 5.50% 8/1/2038 <sup>10</sup>	3	3
	Fannie Mae Pool #889982 5.50% 11/1/2038 <sup>10</sup>	16	17
	Fannie Mae Pool #MA3539 4.50% 12/1/2038 <sup>10</sup>	36	35
	Fannie Mae Pool #931768 5.00% 8/1/2039 <sup>10</sup>	38	38
	Fannie Mae Pool #AC2641 4.50% 10/1/2039 <sup>10</sup>	3,443	3,402
	Fannie Mae Pool #AC0794 5.00% 10/1/2039 <sup>10</sup>	27	27
	Fannie Mae Pool #932606 5.00% 2/1/2040 <sup>10</sup>	65	65
	Fannie Mae Pool #MA4093 2.00% 8/1/2040 <sup>10</sup>	6,625	5,709
	Fannie Mae Pool #AD8522 4.00% 8/1/2040 <sup>10</sup>	88	84
	Fannie Mae Pool #AB1297 5.00% 8/1/2040 <sup>10</sup>	272	274
	Fannie Mae Pool #AE1761 4.00% 9/1/2040 <sup>10</sup>	1,732	1,667
	Fannie Mae Pool #MA4152 2.00% 10/1/2040 <sup>10</sup>	7,459	6,368
	Fannie Mae Pool #AE5471 4.50% 10/1/2040 <sup>10</sup>	544	536
	Fannie Mae Pool #AE7567 4.00% 11/1/2040 <sup>10</sup>	1,816	1,747
	Fannie Mae Pool #AH0007 4.00% 12/1/2040 <sup>10</sup>	1,772	1,705
	Fannie Mae Pool #AH0539 4.00% 12/1/2040 <sup>10</sup>	492	474
	Fannie Mae Pool #AE8073 4.00% 12/1/2040 <sup>10</sup>	336	323
	Fannie Mae Pool #MA4287 2.00% 3/1/2041 <sup>10</sup>	85,507	72,435
	Fannie Mae Pool #AH6099 5.00% 3/1/2041 <sup>10</sup>	1,156	1,165
	Fannie Mae Pool #AH8144 5.00% 4/1/2041 <sup>10</sup>	32	32
	Fannie Mae Pool #AH9479 5.00% 4/1/2041 <sup>10</sup>	30	31
	Fannie Mae Pool #MA4333 2.00% 5/1/2041 <sup>10</sup>	69,920	59,579
	Fannie Mae Pool #AI1862 5.00% 5/1/2041 <sup>10</sup>	1,308	1,314
	Fannie Mae Pool #MA4364 2.00% 6/1/2041 <sup>10</sup>	121,692	103,776
	Fannie Mae Pool #AI3510 5.00% 6/1/2041 <sup>10</sup>	669	672
	Fannie Mae Pool #AE1248 5.00% 6/1/2041 <sup>10</sup>	43	44
	Fannie Mae Pool #MA4387 2.00% 7/1/2041 <sup>10</sup>	115,020	98,178
	Fannie Mae Pool #FM7690 2.00% 7/1/2041 <sup>10</sup>	33,417	28,546
	Fannie Mae Pool #BT5941 2.00% 7/1/2041 <sup>10</sup>	13,103	11,185
	Fannie Mae Pool #MA4407 2.00% 8/1/2041 <sup>10</sup>	250,389	213,566
	Fannie Mae Pool #FM8120 2.00% 8/1/2041 <sup>10</sup>	22,687	19,424
	Fannie Mae Pool #AI5172 4.00% 8/1/2041 <sup>10</sup>	412	394
	Fannie Mae Pool #AL0658 4.50% 8/1/2041 <sup>10</sup>	583	576
	Fannie Mae Pool #AJ0257 4.00% 9/1/2041 <sup>10</sup>	124	119
	Fannie Mae Pool #AJ0704 5.00% 9/1/2041 <sup>10</sup>	601	605
	Fannie Mae Pool #AJ1873 4.00% 10/1/2041 <sup>10</sup>	331	318
	Fannie Mae Pool #AJ4154 4.00% 11/1/2041 <sup>10</sup>	349	336
	Fannie Mae Pool #AJ5391 5.00% 11/1/2041 <sup>10</sup>	433	437
	Fannie Mae Pool #AE1277 5.00% 11/1/2041 <sup>10</sup>	115	115
	Fannie Mae Pool #MA4501 2.00% 12/1/2041 <sup>10</sup>	74,907	63,427
	Fannie Mae Pool #AB4050 4.00% 12/1/2041 <sup>10</sup>	664	639
	Fannie Mae Pool #AJ7471 4.00% 12/1/2041 <sup>10</sup>	399	384
	Fannie Mae Pool #AJ4189 4.00% 12/1/2041 <sup>10</sup>	391	376
	Fannie Mae Pool #AE1283 5.00% 12/1/2041 <sup>10</sup>	71	71
	Fannie Mae Pool #MA4540 2.00% 2/1/2042 <sup>10</sup>	33,213	28,243
	Fannie Mae Pool #890407 4.00% 2/1/2042 <sup>10</sup>	906	872
	Fannie Mae Pool #AE1290 5.00% 2/1/2042 <sup>10</sup>	135	136
	Fannie Mae Pool #MA4570 2.00% 3/1/2042 <sup>10</sup>	18,973	16,074
	Fannie Mae Pool #AK6740 4.00% 3/1/2042 <sup>10</sup>	3,410	3,297
	Fannie Mae Pool #AL2745 4.00% 3/1/2042 <sup>10</sup>	2,697	2,595
	Fannie Mae Pool #AK4949 4.00% 3/1/2042 <sup>10</sup>	197	189
	Fannie Mae Pool #MA4586 2.00% 4/1/2042 <sup>10</sup>	6,160	5,236
	Fannie Mae Pool #AX3703 4.00% 9/1/2042 <sup>10</sup>	3,863	3,716
	Fannie Mae Pool #AR1512 3.50% 1/1/2043 <sup>10</sup>	504	472
	Fannie Mae Pool #MA4908 6.00% 1/1/2043 <sup>10</sup>	63	64
	Fannie Mae Pool #AT0412 3.50% 3/1/2043 <sup>10</sup>	233	218

Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Fannie Mae Pool #AT0300 3.50% 3/1/2043 <sup>10</sup>	USD65	\$ 61
	Fannie Mae Pool #AT3954 3.50% 4/1/2043 <sup>10</sup>	108	101
	Fannie Mae Pool #AT2683 4.00% 5/1/2043 <sup>10</sup>	1,850	1,780
	Fannie Mae Pool #AT5898 3.00% 6/1/2043 <sup>10</sup>	15,542	14,042
	Fannie Mae Pool #AL3829 3.50% 6/1/2043 <sup>10</sup>	2,222	2,084
	Fannie Mae Pool #AT7161 3.50% 6/1/2043 <sup>10</sup>	788	736
	Fannie Mae Pool #AV0786 4.00% 11/1/2043 <sup>10</sup>	2,948	2,834
	Fannie Mae Pool #AL8421 3.50% 1/1/2044 <sup>10</sup>	12,795	11,983
	Fannie Mae Pool #AX0817 4.00% 9/1/2044 <sup>10</sup>	191	185
	Fannie Mae Pool #AX8521 3.50% 12/1/2044 <sup>10</sup>	329	307
	Fannie Mae Pool #AY1829 3.50% 12/1/2044 <sup>10</sup>	103	96
	Fannie Mae Pool #BE5009 3.50% 1/1/2045 <sup>10</sup>	691	644
	Fannie Mae Pool #BE5017 3.50% 2/1/2045 <sup>10</sup>	1,216	1,132
	Fannie Mae Pool #FM9416 3.50% 7/1/2045 <sup>10</sup>	6,953	6,472
	Fannie Mae Pool #AZ7366 4.00% 11/1/2045 <sup>10</sup>	17,072	16,328
	Fannie Mae Pool #AS6348 4.00% 12/1/2045 <sup>10</sup>	2,982	2,850
	Fannie Mae Pool #AS6839 4.00% 3/1/2046 <sup>10</sup>	3,845	3,674
	Fannie Mae Pool #BC1352 4.00% 3/1/2046 <sup>10</sup>	1,157	1,105
	Fannie Mae Pool #AL8522 3.50% 5/1/2046 <sup>10</sup>	29	27
	Fannie Mae Pool #BC8647 4.50% 6/1/2046 <sup>10</sup>	264	256
	Fannie Mae Pool #BD1968 4.00% 7/1/2046 <sup>10</sup>	32	31
	Fannie Mae Pool #BD1550 4.50% 7/1/2046 <sup>10</sup>	248	244
	Fannie Mae Pool #BD7600 4.50% 9/1/2046 <sup>10</sup>	79	77
	Fannie Mae Pool #BD9236 3.50% 10/1/2046 <sup>10</sup>	324	299
	Fannie Mae Pool #MA2809 4.50% 10/1/2046 <sup>10</sup>	708	673
	Fannie Mae Pool #MA2821 4.50% 10/1/2046 <sup>10</sup>	313	300
	Fannie Mae Pool #BD9248 4.50% 10/1/2046 <sup>10</sup>	227	222
	Fannie Mae Pool #AS8310 3.00% 11/1/2046 <sup>10</sup>	538	485
	Fannie Mae Pool #MA2833 3.00% 12/1/2046 <sup>10</sup>	36	33
	Fannie Mae Pool #BC9077 3.50% 12/1/2046 <sup>10</sup>	16,138	14,961
	Fannie Mae Pool #BD2440 3.50% 1/1/2047 <sup>10</sup>	1,752	1,622
	Fannie Mae Pool #BM1179 3.00% 4/1/2047 <sup>10</sup>	629	563
	Fannie Mae Pool #BH0876 4.50% 4/1/2047 <sup>10</sup>	2,468	2,424
	Fannie Mae Pool #MA3002 4.50% 4/1/2047 <sup>10</sup>	438	417
	Fannie Mae Pool #BE8740 3.50% 5/1/2047 <sup>10</sup>	1,084	1,004
	Fannie Mae Pool #BE8742 3.50% 5/1/2047 <sup>10</sup>	330	306
	Fannie Mae Pool #BH2846 3.50% 5/1/2047 <sup>10</sup>	153	142
	Fannie Mae Pool #BH2848 3.50% 5/1/2047 <sup>10</sup>	134	125
	Fannie Mae Pool #BH2847 3.50% 5/1/2047 <sup>10</sup>	68	63
	Fannie Mae Pool #BH3122 4.00% 6/1/2047 <sup>10</sup>	69	66
	Fannie Mae Pool #BD3554 4.00% 7/1/2047 <sup>10</sup>	902	855
	Fannie Mae Pool #256893 7.00% 8/1/2047 <sup>10</sup>	10	10
	Fannie Mae Pool #CA0453 4.00% 9/1/2047 <sup>10</sup>	6,264	5,977
	Fannie Mae Pool #CA0770 3.50% 11/1/2047 <sup>10</sup>	170	157
	Fannie Mae Pool #BJ3525 4.50% 11/1/2047 <sup>10</sup>	1,056	1,036
	Fannie Mae Pool #CA0854 3.50% 12/1/2047 <sup>10</sup>	12,967	11,975
	Fannie Mae Pool #MA3211 4.00% 12/1/2047 <sup>10</sup>	3,418	3,269
	Fannie Mae Pool #BJ5015 4.00% 12/1/2047 <sup>10</sup>	1,897	1,813
	Fannie Mae Pool #BM4413 4.50% 12/1/2047 <sup>10</sup>	4,823	4,736
	Fannie Mae Pool #BJ3558 4.50% 12/1/2047 <sup>10</sup>	1,638	1,608
	Fannie Mae Pool #BJ3581 4.50% 12/1/2047 <sup>10</sup>	535	526
	Fannie Mae Pool #CA1189 3.50% 2/1/2048 <sup>10</sup>	1,327	1,228
	Fannie Mae Pool #BK0163 4.50% 2/1/2048 <sup>10</sup>	1,334	1,307
	Fannie Mae Pool #BJ4901 3.50% 3/1/2048 <sup>10</sup>	825	764
	Fannie Mae Pool #CA1532 3.50% 4/1/2048 <sup>10</sup>	5,230	4,850
	Fannie Mae Pool #BK5232 4.00% 5/1/2048 <sup>10</sup>	1,010	966
	Fannie Mae Pool #BK6840 4.00% 6/1/2048 <sup>10</sup>	1,350	1,291
	Fannie Mae Pool #BF0293 3.00% 7/1/2048 <sup>10</sup>	6,609	5,892
	Fannie Mae Pool #CA2102 5.00% 7/1/2048 <sup>10</sup>	451	449
	Fannie Mae Pool #BF0318 3.50% 8/1/2048 <sup>10</sup>	31,124	28,754
	Fannie Mae Pool #BK9743 4.00% 8/1/2048 <sup>10</sup>	419	401
	Fannie Mae Pool #BK9761 4.50% 8/1/2048 <sup>10</sup>	274	269
	Fannie Mae Pool #CA2166 4.50% 8/1/2048 <sup>10</sup>	14	14
	Fannie Mae Pool #CA2850 4.00% 12/1/2048 <sup>10</sup>	2,491	2,396
	Fannie Mae Pool #BF0320 5.50% 1/1/2049 <sup>10</sup>	5,838	6,075
	Fannie Mae Pool #FM3280 3.50% 5/1/2049 <sup>10</sup>	1,819	1,694
	Fannie Mae Pool #BN6708 3.50% 6/1/2049 <sup>10</sup>	8,618	7,966

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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Federal agency mortgage-backed obligations (continued)</b>	Fannie Mae Pool #FM1062 3.50% 6/1/2049 <sup>10</sup>	USD8,528	\$ 7,915
	Fannie Mae Pool #CA3807 3.00% 7/1/2049 <sup>10</sup>	1,245	1,113
	Fannie Mae Pool #CA3806 3.00% 7/1/2049 <sup>10</sup>	832	745
	Fannie Mae Pool #CA4021 3.50% 8/1/2049 <sup>10</sup>	24,156	22,290
	Fannie Mae Pool #BJ8411 3.50% 8/1/2049 <sup>10</sup>	2,253	2,084
	Fannie Mae Pool #FM2318 3.50% 9/1/2049 <sup>10</sup>	41,845	38,632
	Fannie Mae Pool #CA4151 3.50% 9/1/2049 <sup>10</sup>	11,180	10,425
	Fannie Mae Pool #FM1443 3.50% 9/1/2049 <sup>10</sup>	6,325	5,851
	Fannie Mae Pool #FM1913 4.00% 9/1/2049 <sup>10</sup>	1,626	1,552
	Fannie Mae Pool #FM1963 4.00% 11/1/2049 <sup>10</sup>	37,663	35,998
	Fannie Mae Pool #CA4802 3.50% 12/1/2049 <sup>10</sup>	23,499	21,749
	Fannie Mae Pool #CA5338 3.00% 3/1/2050 <sup>10</sup>	11,815	10,439
	Fannie Mae Pool #FM2664 3.50% 3/1/2050 <sup>10</sup>	27,114	25,008
	Fannie Mae Pool #CA5506 3.00% 4/1/2050 <sup>10</sup>	48,001	42,851
	Fannie Mae Pool #BP1948 3.00% 4/1/2050 <sup>10</sup>	15,935	14,168
	Fannie Mae Pool #BP1954 3.50% 4/1/2050 <sup>10</sup>	18,419	16,984
	Fannie Mae Pool #CA5968 2.50% 6/1/2050 <sup>10</sup>	43,895	37,735
	Fannie Mae Pool #CA6309 3.00% 7/1/2050 <sup>10</sup>	43,603	38,997
	Fannie Mae Pool #CA6349 3.00% 7/1/2050 <sup>10</sup>	14,564	12,909
	Fannie Mae Pool #CA6593 2.50% 8/1/2050 <sup>10</sup>	13,629	11,724
	Fannie Mae Pool #CA6740 3.00% 8/1/2050 <sup>10</sup>	8,644	7,659
	Fannie Mae Pool #BQ1226 2.00% 9/1/2050 <sup>10</sup>	18,416	15,160
	Fannie Mae Pool #BP6715 2.00% 9/1/2050 <sup>10</sup>	7	6
	Fannie Mae Pool #FM4256 2.50% 9/1/2050 <sup>10</sup>	32,647	28,118
	Fannie Mae Pool #CA7028 2.50% 9/1/2050 <sup>10</sup>	7,305	6,283
	Fannie Mae Pool #CA7052 3.00% 9/1/2050 <sup>10</sup>	3,247	2,879
	Fannie Mae Pool #CA7325 2.00% 10/1/2050 <sup>10</sup>	37,311	30,912
	Fannie Mae Pool #CA7257 2.50% 10/1/2050 <sup>10</sup>	2,566	2,208
	Fannie Mae Pool #CA7381 3.00% 10/1/2050 <sup>10</sup>	13,299	11,784
	Fannie Mae Pool #CA7739 2.50% 11/1/2050 <sup>10</sup>	97,367	82,789
	Fannie Mae Pool #CA7603 2.50% 11/1/2050 <sup>10</sup>	55,846	47,729
	Fannie Mae Pool #CA7599 2.50% 11/1/2050 <sup>10</sup>	4,590	3,952
	Fannie Mae Pool #MA4208 2.00% 12/1/2050 <sup>10</sup>	88,777	73,089
	Fannie Mae Pool #CA8108 2.00% 12/1/2050 <sup>10</sup>	1,058	871
	Fannie Mae Pool #CA8130 2.50% 12/1/2050 <sup>10</sup>	20,218	17,280
	Fannie Mae Pool #FM5173 2.50% 12/1/2050 <sup>10</sup>	9,181	7,841
	Fannie Mae Pool #CA8044 2.50% 12/1/2050 <sup>10</sup>	8,269	7,068
	Fannie Mae Pool #CA8285 3.00% 12/1/2050 <sup>10</sup>	55,581	49,684
	Fannie Mae Pool #CA8046 3.00% 12/1/2050 <sup>10</sup>	38,201	34,257
	Fannie Mae Pool #FM5166 3.00% 12/1/2050 <sup>10</sup>	8,977	7,954
	Fannie Mae Pool #MA4237 2.00% 1/1/2051 <sup>10</sup>	254,825	209,780
	Fannie Mae Pool #CA8623 3.00% 1/1/2051 <sup>10</sup>	91,870	81,265
	Fannie Mae Pool #BR2666 2.00% 2/1/2051 <sup>10</sup>	3,407	2,818
	Fannie Mae Pool #CA8820 2.00% 2/1/2051 <sup>10</sup>	2,019	1,660
	Fannie Mae Pool #CA8828 2.50% 2/1/2051 <sup>10</sup>	41,017	35,291
	Fannie Mae Pool #FM5778 2.50% 2/1/2051 <sup>10</sup>	10,006	8,545
	Fannie Mae Pool #CA8969 3.00% 2/1/2051 <sup>10</sup>	5,018	4,445
	Fannie Mae Pool #FM6548 2.00% 3/1/2051 <sup>10</sup>	36,817	30,500
	Fannie Mae Pool #MA4282 2.50% 3/1/2051 <sup>10</sup>	10,897	9,299
	Fannie Mae Pool #CA9391 3.00% 3/1/2051 <sup>10</sup>	194,497	172,103
	Fannie Mae Pool #CB0290 2.00% 4/1/2051 <sup>10</sup>	165,735	136,272
	Fannie Mae Pool #MA4305 2.00% 4/1/2051 <sup>10</sup>	221	181
	Fannie Mae Pool #MA4306 2.50% 4/1/2051 <sup>10</sup>	30,779	26,259
	Fannie Mae Pool #CB0041 3.00% 4/1/2051 <sup>10</sup>	56,237	50,103
	Fannie Mae Pool #CB0191 3.00% 4/1/2051 <sup>10</sup>	25,755	22,822
	Fannie Mae Pool #CB0046 3.00% 4/1/2051 <sup>10</sup>	8,942	7,905
	Fannie Mae Pool #CB0193 3.00% 4/1/2051 <sup>10</sup>	3,168	2,807
	Fannie Mae Pool #CB0449 2.00% 5/1/2051 <sup>10</sup>	42,634	34,924
	Fannie Mae Pool #BR1035 2.00% 5/1/2051 <sup>10</sup>	131	107
	Fannie Mae Pool #CB0457 2.50% 5/1/2051 <sup>10</sup>	5,155	4,406
	Fannie Mae Pool #FM7803 2.00% 6/1/2051 <sup>10</sup>	4,377	3,621
	Fannie Mae Pool #BT3317 2.50% 6/1/2051 <sup>10</sup>	5,454	4,669
	Fannie Mae Pool #FM7694 3.00% 6/1/2051 <sup>10</sup>	19,884	17,673
	Fannie Mae Pool #FM7687 3.00% 6/1/2051 <sup>10</sup>	7,780	6,922
	Fannie Mae Pool #FM7909 3.00% 6/1/2051 <sup>10</sup>	2,507	2,221
	Fannie Mae Pool #BR2095 2.50% 7/1/2051 <sup>10</sup>	55,497	47,326
	Fannie Mae Pool #FM7900 2.50% 7/1/2051 <sup>10</sup>	4,121	3,540



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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Fannie Mae Pool #BR2219 2.50% 8/1/2051 <sup>10</sup>	USD114,409	\$ 97,564
	Fannie Mae Pool #FM8442 2.50% 8/1/2051 <sup>10</sup>	61,002	52,023
	Fannie Mae Pool #FS1057 2.50% 8/1/2051 <sup>10</sup>	1,077	919
	Fannie Mae Pool #CB1304 3.00% 8/1/2051 <sup>10</sup>	20,571	18,299
	Fannie Mae Pool #CB1527 2.50% 9/1/2051 <sup>10</sup>	15,024	12,830
	Fannie Mae Pool #BT4537 3.50% 9/1/2051 <sup>10</sup>	406	371
	Fannie Mae Pool #FS4628 3.00% 10/1/2051 <sup>10</sup>	28,296	25,072
	Fannie Mae Pool #BU1498 3.50% 10/1/2051 <sup>10</sup>	347	317
	Fannie Mae Pool #MA4465 2.00% 11/1/2051 <sup>10</sup>	45,182	36,946
	Fannie Mae Pool #FS0965 2.00% 11/1/2051 <sup>10</sup>	1,047	862
	Fannie Mae Pool #FM9492 2.50% 11/1/2051 <sup>10</sup>	21,933	18,848
	Fannie Mae Pool #FM9694 2.50% 11/1/2051 <sup>10</sup>	11,579	9,988
	Fannie Mae Pool #FM9632 3.00% 11/1/2051 <sup>10</sup>	16,321	14,502
	Fannie Mae Pool #FM9810 3.00% 11/1/2051 <sup>10</sup>	7,999	7,074
	Fannie Mae Pool #FM9631 3.00% 11/1/2051 <sup>10</sup>	6,940	6,165
	Fannie Mae Pool #CB2292 3.00% 11/1/2051 <sup>10</sup>	2,016	1,794
	Fannie Mae Pool #BU3013 3.50% 11/1/2051 <sup>10</sup>	411	376
	Fannie Mae Pool #BU5976 4.00% 11/1/2051 <sup>10</sup>	61	58
	Fannie Mae Pool #CB2319 2.50% 12/1/2051 <sup>10</sup>	63,248	54,248
	Fannie Mae Pool #FS0433 2.50% 12/1/2051 <sup>10</sup>	55,063	47,781
	Fannie Mae Pool #CB2371 2.50% 12/1/2051 <sup>10</sup>	38,577	33,077
	Fannie Mae Pool #CB2372 2.50% 12/1/2051 <sup>10</sup>	30,346	26,003
	Fannie Mae Pool #BT9510 2.50% 12/1/2051 <sup>10</sup>	24,657	21,168
	Fannie Mae Pool #BT9483 2.50% 12/1/2051 <sup>10</sup>	23,807	20,428
	Fannie Mae Pool #CB2286 2.50% 12/1/2051 <sup>10</sup>	18,570	15,911
	Fannie Mae Pool #FM9804 2.50% 12/1/2051 <sup>10</sup>	12,400	10,663
	Fannie Mae Pool #CB2373 2.50% 12/1/2051 <sup>10</sup>	11,487	9,846
	Fannie Mae Pool #CB2375 2.50% 12/1/2051 <sup>10</sup>	10,167	8,698
	Fannie Mae Pool #MA4493 2.50% 12/1/2051 <sup>10</sup>	3,297	2,803
	Fannie Mae Pool #CB2414 3.00% 12/1/2051 <sup>10</sup>	33,871	30,149
	Fannie Mae Pool #FM9976 3.00% 12/1/2051 <sup>10</sup>	15,747	14,057
	Fannie Mae Pool #CB2293 3.00% 12/1/2051 <sup>10</sup>	1,991	1,770
	Fannie Mae Pool #BT9498 3.50% 12/1/2051 <sup>10</sup>	9,569	8,750
	Fannie Mae Pool #BU8404 3.50% 12/1/2051 <sup>10</sup>	495	452
	Fannie Mae Pool #BU8481 3.50% 12/1/2051 <sup>10</sup>	27	25
	Fannie Mae Pool #CB2544 3.00% 1/1/2052 <sup>10</sup>	33,204	29,493
	Fannie Mae Pool #FS0454 3.00% 1/1/2052 <sup>10</sup>	8,212	7,266
	Fannie Mae Pool #FS0972 3.50% 1/1/2052 <sup>10</sup>	29,081	26,984
	Fannie Mae Pool #FS0268 3.50% 1/1/2052 <sup>10</sup>	1,022	932
	Fannie Mae Pool #BV0783 3.50% 1/1/2052 <sup>10</sup>	860	796
	Fannie Mae Pool #BV0790 3.50% 1/1/2052 <sup>10</sup>	719	656
	Fannie Mae Pool #BU7425 3.50% 1/1/2052 <sup>10</sup>	395	361
	Fannie Mae Pool #BU7427 3.50% 1/1/2052 <sup>10</sup>	57	53
	Fannie Mae Pool #BV3076 2.00% 2/1/2052 <sup>10</sup>	141,035	115,335
	Fannie Mae Pool #BV3080 2.00% 2/1/2052 <sup>10</sup>	114,930	94,006
	Fannie Mae Pool #CB2765 2.00% 2/1/2052 <sup>10</sup>	59,079	48,550
	Fannie Mae Pool #BU1330 2.50% 2/1/2052 <sup>10</sup>	22,628	19,426
	Fannie Mae Pool #BU7285 2.50% 2/1/2052 <sup>10</sup>	1,664	1,425
	Fannie Mae Pool #BU7294 3.50% 2/1/2052 <sup>10</sup>	59	53
	Fannie Mae Pool #BV3316 3.50% 3/1/2052 <sup>10</sup>	47	43
	Fannie Mae Pool #FS2448 2.00% 5/1/2052 <sup>10</sup>	22,435	18,365
	Fannie Mae Pool #BV9644 2.50% 5/1/2052 <sup>10</sup>	392	333
	Fannie Mae Pool #BV7810 3.50% 5/1/2052 <sup>10</sup>	293	267
	Fannie Mae Pool #CB4135 5.00% 7/1/2052 <sup>10</sup>	187	183
	Fannie Mae Pool #BW5402 5.50% 7/1/2052 <sup>10</sup>	621	621
	Fannie Mae Pool #MA4737 5.00% 8/1/2052 <sup>10</sup>	713	700
	Fannie Mae Pool #CB5019 5.00% 8/1/2052 <sup>10</sup>	203	199
	Fannie Mae Pool #MA4732 4.00% 9/1/2052 <sup>10</sup>	137	129
	Fannie Mae Pool #BW9049 4.50% 9/1/2052 <sup>10</sup>	445	430
	Fannie Mae Pool #BW5232 4.50% 10/1/2052 <sup>10</sup>	3,361	3,233
	Fannie Mae Pool #CB5405 4.50% 10/1/2052 <sup>10</sup>	3,255	3,131
	Fannie Mae Pool #BW8175 4.50% 10/1/2052 <sup>10</sup>	2,154	2,073
	Fannie Mae Pool #BW1289 5.50% 10/1/2052 <sup>10</sup>	24,907	24,871
	Fannie Mae Pool #BW1243 5.50% 10/1/2052 <sup>10</sup>	23,291	23,267
	Fannie Mae Pool #BW5182 4.50% 11/1/2052 <sup>10</sup>	2,763	2,658
	Fannie Mae Pool #BX1748 4.50% 12/1/2052 <sup>10</sup>	2,986	2,872
	Fannie Mae Pool #MA4842 5.50% 12/1/2052 <sup>10</sup>	43,091	43,030

Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Fannie Mae Pool #BX2476 5.50% 12/1/2052 <sup>10</sup>	USD7,186	\$ 7,176
	Fannie Mae Pool #CB5778 6.00% 12/1/2052 <sup>10</sup>	1,577	1,594
	Fannie Mae Pool #MA4877 6.50% 12/1/2052 <sup>10</sup>	<sup>-6</sup>	<sup>-6</sup>
	Fannie Mae Pool #FS4947 4.00% 1/1/2053 <sup>10</sup>	225	211
	Fannie Mae Pool #MA4867 4.50% 1/1/2053 <sup>10</sup>	13,140	12,641
	Fannie Mae Pool #BX6633 5.50% 1/1/2053 <sup>10</sup>	500	499
	Fannie Mae Pool #MA4894 6.00% 1/1/2053 <sup>10</sup>	297,912	300,661
	Fannie Mae Pool #BX5931 6.00% 1/1/2053 <sup>10</sup>	5,786	5,839
	Fannie Mae Pool #BX5040 6.00% 1/1/2053 <sup>10</sup>	2,910	2,937
	Fannie Mae Pool #BX4070 6.00% 1/1/2053 <sup>10</sup>	2,056	2,077
	Fannie Mae Pool #BX5666 6.00% 1/1/2053 <sup>10</sup>	1,306	1,318
	Fannie Mae Pool #FS3411 6.00% 1/1/2053 <sup>10</sup>	56	57
	Fannie Mae Pool #CB5525 6.00% 1/1/2053 <sup>10</sup>	53	53
	Fannie Mae Pool #MA4917 4.50% 2/1/2053 <sup>10</sup>	2,742	2,638
	Fannie Mae Pool #MA4919 5.50% 2/1/2053 <sup>10</sup>	54,788	54,552
	Fannie Mae Pool #BX6216 5.50% 2/1/2053 <sup>10</sup>	858	856
	Fannie Mae Pool #MA4920 6.00% 2/1/2053 <sup>10</sup>	219,296	221,319
	Fannie Mae Pool #BX8515 5.50% 3/1/2053 <sup>10</sup>	4,984	4,967
	Fannie Mae Pool #BX7779 5.50% 3/1/2053 <sup>10</sup>	4,000	3,983
	Fannie Mae Pool #BX8514 5.50% 3/1/2053 <sup>10</sup>	2,000	1,994
	Fannie Mae Pool #BX9431 5.50% 3/1/2053 <sup>10</sup>	2,000	1,991
	Fannie Mae Pool #FS4774 5.50% 3/1/2053 <sup>10</sup>	945	941
	Fannie Mae Pool #BX8389 5.50% 3/1/2053 <sup>10</sup>	500	498
	Fannie Mae Pool #FS4152 5.50% 3/1/2053 <sup>10</sup>	386	384
	Fannie Mae Pool #BX8835 5.50% 3/1/2053 <sup>10</sup>	357	355
	Fannie Mae Pool #MA4942 6.00% 3/1/2053 <sup>10</sup>	272,883	275,401
	Fannie Mae Pool #MA4977 4.50% 4/1/2053 <sup>10</sup>	4,702	4,523
	Fannie Mae Pool #MA4979 5.50% 4/1/2053 <sup>10</sup>	90,619	90,235
	Fannie Mae Pool #BY0003 5.50% 4/1/2053 <sup>10</sup>	6,999	6,970
	Fannie Mae Pool #BY0007 5.50% 4/1/2053 <sup>10</sup>	3,028	3,015
	Fannie Mae Pool #BX8556 5.50% 4/1/2053 <sup>10</sup>	2,000	1,994
	Fannie Mae Pool #BX9116 5.50% 4/1/2053 <sup>10</sup>	2,000	1,991
	Fannie Mae Pool #BW5286 5.50% 4/1/2053 <sup>10</sup>	52	52
	Fannie Mae Pool #MA4980 6.00% 4/1/2053 <sup>10</sup>	169,663	171,228
	Fannie Mae Pool #BW5278 6.00% 4/1/2053 <sup>10</sup>	3,242	3,272
	Fannie Mae Pool #MA4981 6.50% 4/1/2053 <sup>10</sup>	9,562	9,770
	Fannie Mae Pool #CB6106 6.50% 4/1/2053 <sup>10</sup>	6,324	6,525
	Fannie Mae Pool #FS4563 5.00% 5/1/2053 <sup>10</sup>	11,933	11,706
	Fannie Mae Pool #MA5010 5.50% 5/1/2053 <sup>10</sup>	148,357	147,728
	Fannie Mae Pool #BY1223 5.50% 5/1/2053 <sup>10</sup>	7,580	7,548
	Fannie Mae Pool #BY0204 5.50% 5/1/2053 <sup>10</sup>	4,000	3,983
	Fannie Mae Pool #BY0091 5.50% 5/1/2053 <sup>10</sup>	3,000	2,987
	Fannie Mae Pool #BY3208 5.50% 5/1/2053 <sup>10</sup>	250	249
	Fannie Mae Pool #MA5011 6.00% 5/1/2053 <sup>10</sup>	527,613	532,481
	Fannie Mae Pool #MA5039 5.50% 6/1/2053 <sup>10</sup>	172,123	171,393
	Fannie Mae Pool #FS5192 5.50% 6/1/2053 <sup>10</sup>	70,029	69,871
	Fannie Mae Pool #BY3337 5.50% 6/1/2053 <sup>10</sup>	6,614	6,586
	Fannie Mae Pool #BY4223 5.50% 6/1/2053 <sup>10</sup>	236	235
	Fannie Mae Pool #MA5040 6.00% 6/1/2053 <sup>10</sup>	125,837	126,999
	Fannie Mae Pool #CB6485 6.00% 6/1/2053 <sup>10</sup>	34,001	34,315
	Fannie Mae Pool #CB6486 6.00% 6/1/2053 <sup>10</sup>	21,033	21,309
	Fannie Mae Pool #CB6465 6.00% 6/1/2053 <sup>10</sup>	15,013	15,191
	Fannie Mae Pool #BO9414 6.00% 6/1/2053 <sup>10</sup>	5,390	5,439
	Fannie Mae Pool #BY4290 6.00% 6/1/2053 <sup>10</sup>	1,000	1,009
	Fannie Mae Pool #CB6491 6.50% 6/1/2053 <sup>10</sup>	30,542	31,363
	Fannie Mae Pool #MA5044 6.50% 6/1/2053 <sup>10</sup>	18,054	18,446
	Fannie Mae Pool #FS4652 6.50% 6/1/2053 <sup>10</sup>	12,594	12,875
	Fannie Mae Pool #CB6490 6.50% 6/1/2053 <sup>10</sup>	10,349	10,577
	Fannie Mae Pool #CB6468 6.50% 6/1/2053 <sup>10</sup>	7,549	7,734
	Fannie Mae Pool #MA5071 5.00% 7/1/2053 <sup>10</sup>	102,758	100,746
	Fannie Mae Pool #MA5072 5.50% 7/1/2053 <sup>10</sup>	273,250	272,091
	Fannie Mae Pool #MA5073 6.00% 7/1/2053 <sup>10</sup>	25,701	25,938
	Fannie Mae Pool #BF0145 3.50% 3/1/2057 <sup>10</sup>	14,927	13,697
	Fannie Mae Pool #BF0264 3.50% 5/1/2058 <sup>10</sup>	14,642	13,362
	Fannie Mae Pool #BF0299 3.50% 8/1/2058 <sup>10</sup>	24,342	22,215
	Fannie Mae Pool #BF0379 3.50% 4/1/2059 <sup>10</sup>	37,540	34,259
	Fannie Mae Pool #BM6693 3.50% 8/1/2059 <sup>10</sup>	27,211	24,836

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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Fannie Mae Pool #BF0481 3.50% 6/1/2060 <sup>10</sup>	USD61,595	\$ 56,218
	Fannie Mae Pool #BF0480 3.50% 6/1/2060 <sup>10</sup>	39,538	36,283
	Fannie Mae Pool #BF0497 3.00% 7/1/2060 <sup>10</sup>	48,584	41,508
	Fannie Mae Pool #BF0548 3.00% 7/1/2061 <sup>10</sup>	24,454	21,217
	Fannie Mae Pool #BF0563 4.00% 9/1/2061 <sup>10</sup>	11,651	11,057
	Fannie Mae Pool #BF0585 4.50% 12/1/2061 <sup>10</sup>	8,840	8,533
	Fannie Mae, Series 2001-4, Class GA, 9.00% 4/17/2025 <sup>3,10</sup>	— <sup>6</sup>	— <sup>6</sup>
	Fannie Mae, Series 2001-4, Class NA, 9.00% 10/25/2025 <sup>3,10</sup>	— <sup>6</sup>	— <sup>6</sup>
	Fannie Mae, Series 1998-W5, Class B3, 6.50% 7/25/2028 <sup>2,10</sup>	240	90
	Fannie Mae, Series 2002-W7, Class A5, 7.50% 2/25/2029 <sup>10</sup>	46	49
	Fannie Mae, Series 2001-25, Class ZA, 6.50% 6/25/2031 <sup>10</sup>	337	338
	Fannie Mae, Series 2001-50, Class BA, 7.00% 10/25/2041 <sup>10</sup>	128	130
	Fannie Mae, Series 2002-W3, Class A5, 7.50% 11/25/2041 <sup>10</sup>	481	511
	Fannie Mae, Series 2001-T10, Class A1, 7.00% 12/25/2041 <sup>10</sup>	789	798
	Fannie Mae, Series 2002-W1, Class 2A, 4.782% 2/25/2042 <sup>3,10</sup>	637	614
	Fannie Mae, Series 2017-M3, Class A2, Multi Family, 2.554% 12/25/2026 <sup>3,10</sup>	7	7
	Fannie Mae, Series 2017-M12, Class A2, Multi Family, 3.165% 6/25/2027 <sup>3,10</sup>	3,292	3,107
	Fannie Mae, Series 2017-M15, Class A2, Multi Family, 3.06% 9/25/2027 <sup>3,10</sup>	3,426	3,214
	Fannie Mae, Series 2019-M5, Class A2, Multi Family, 3.273% 1/25/2029 <sup>10</sup>	421	394
	Fannie Mae, Series 2018-M12, Class A2, Multi Family, 3.758% 8/25/2030 <sup>3,10</sup>	3,050	2,878
	Fannie Mae, Series 2006-51, Class PO, principal only, 0% 3/25/2036 <sup>10</sup>	259	237
	Fannie Mae, Series 2006-32, Class OA, principal only, 0% 5/25/2036 <sup>10</sup>	343	284
	Fannie Mae, Series 2006-96, Class OP, principal only, 0% 10/25/2036 <sup>10</sup>	119	103
	Freddie Mac Pool #ZA6869 5.50% 9/1/2024 <sup>10</sup>	1	1
	Freddie Mac Pool #ZA1886 5.00% 6/1/2025 <sup>10</sup>	77	76
	Freddie Mac Pool #ZS8948 6.50% 3/1/2026 <sup>10</sup>	13	13
	Freddie Mac Pool #ZS8801 6.50% 3/1/2026 <sup>10</sup>	10	10
	Freddie Mac Pool #ZA1940 6.50% 4/1/2026 <sup>10</sup>	11	12
	Freddie Mac Pool #ZA1955 6.50% 9/1/2026 <sup>10</sup>	3	3
	Freddie Mac Pool #ZA1959 6.50% 10/1/2026 <sup>10</sup>	3	3
	Freddie Mac Pool #ZA0583 6.50% 3/1/2029 <sup>10</sup>	— <sup>6</sup>	— <sup>6</sup>
	Freddie Mac Pool #D98356 4.50% 5/1/2030 <sup>10</sup>	50	49
	Freddie Mac Pool #ZT0799 5.00% 9/1/2031 <sup>10</sup>	70	70
	Freddie Mac Pool #A15120 5.50% 10/1/2033 <sup>10</sup>	2	2
	Freddie Mac Pool #G30911 4.00% 3/1/2036 <sup>10</sup>	2,482	2,396
	Freddie Mac Pool #K93532 4.00% 4/1/2036 <sup>10</sup>	755	729
	Freddie Mac Pool #C91883 4.00% 6/1/2036 <sup>10</sup>	377	364
	Freddie Mac Pool #A56076 5.50% 1/1/2037 <sup>10</sup>	7	7
	Freddie Mac Pool #C91917 3.00% 2/1/2037 <sup>10</sup>	496	459
	Freddie Mac Pool #G04804 4.50% 5/1/2037 <sup>10</sup>	1,226	1,212
	Freddie Mac Pool #C91948 4.00% 7/1/2037 <sup>10</sup>	2,963	2,860
	Freddie Mac Pool #ZS1566 6.50% 8/1/2037 <sup>10</sup>	1	2
	Freddie Mac Pool #G03695 5.50% 11/1/2037 <sup>10</sup>	2	2
	Freddie Mac Pool #G08248 5.50% 2/1/2038 <sup>10</sup>	29	30
	Freddie Mac Pool #ZT1449 3.00% 6/1/2038 <sup>10</sup>	44,550	41,110
	Freddie Mac Pool #G05196 5.50% 10/1/2038 <sup>10</sup>	2	2
	Freddie Mac Pool #G05267 5.50% 12/1/2038 <sup>10</sup>	2	2
	Freddie Mac Pool #A87873 5.00% 8/1/2039 <sup>10</sup>	2,187	2,194
	Freddie Mac Pool #G06020 5.50% 12/1/2039 <sup>10</sup>	4	4
	Freddie Mac Pool #G05860 5.50% 2/1/2040 <sup>10</sup>	12	12
	Freddie Mac Pool #G05937 4.50% 8/1/2040 <sup>10</sup>	4,594	4,545
	Freddie Mac Pool #RB5071 2.00% 9/1/2040 <sup>10</sup>	7,236	6,210
	Freddie Mac Pool #A93948 4.50% 9/1/2040 <sup>10</sup>	6	6
	Freddie Mac Pool #SC0113 2.00% 12/1/2040 <sup>10</sup>	6,069	5,200
	Freddie Mac Pool #RB5105 2.00% 3/1/2041 <sup>10</sup>	127,954	109,614
	Freddie Mac Pool #SC0149 2.00% 3/1/2041 <sup>10</sup>	24,597	21,065
	Freddie Mac Pool #G06868 4.50% 4/1/2041 <sup>10</sup>	5	5
	Freddie Mac Pool #RB5114 2.00% 6/1/2041 <sup>10</sup>	118,763	101,446
	Freddie Mac Pool #RB0544 2.00% 6/1/2041 <sup>10</sup>	29,385	25,119
	Freddie Mac Pool #SC0169 2.00% 6/1/2041 <sup>10</sup>	10,592	9,041
	Freddie Mac Pool #G06648 5.00% 6/1/2041 <sup>10</sup>	610	615
	Freddie Mac Pool #Q01658 5.00% 6/1/2041 <sup>10</sup>	229	228
	Freddie Mac Pool #G06841 5.50% 6/1/2041 <sup>10</sup>	16	16
	Freddie Mac Pool #RB5118 2.00% 7/1/2041 <sup>10</sup>	147,661	126,037
	Freddie Mac Pool #SC0148 2.00% 7/1/2041 <sup>10</sup>	80,360	68,642
	Freddie Mac Pool #Q01992 4.50% 7/1/2041 <sup>10</sup>	37	36
	Freddie Mac Pool #RB5121 2.00% 8/1/2041 <sup>10</sup>	230,217	196,361

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

Principal amount  
(000)
Value  
(000)

## Mortgage-backed obligations (continued)

Federal agency mortgage-backed obligations (continued)	Freddie Mac Pool #Q02705 4.50% 8/1/2041 <sup>10</sup>	USD1,974	\$ 1,953
	Freddie Mac Pool #G06956 4.50% 8/1/2041 <sup>10</sup>	481	476
	Freddie Mac Pool #G06769 4.50% 8/1/2041 <sup>10</sup>	201	198
	Freddie Mac Pool #SC0175 2.00% 9/1/2041 <sup>10</sup>	20,944	17,890
	Freddie Mac Pool #QK1181 2.00% 11/1/2041 <sup>10</sup>	11,788	10,030
	Freddie Mac Pool #RB5138 2.00% 12/1/2041 <sup>10</sup>	78,844	67,053
	Freddie Mac Pool #RB5145 2.00% 2/1/2042 <sup>10</sup>	16,059	13,656
	Freddie Mac Pool #RB5148 2.00% 3/1/2042 <sup>10</sup>	63,805	54,245
	Freddie Mac Pool #RB5153 2.00% 4/1/2042 <sup>10</sup>	20,343	17,228
	Freddie Mac Pool #Q15874 4.00% 2/1/2043 <sup>10</sup>	44	42
	Freddie Mac Pool #Q17696 3.50% 4/1/2043 <sup>10</sup>	552	518
	Freddie Mac Pool #Q18236 3.50% 5/1/2043 <sup>10</sup>	762	715
	Freddie Mac Pool #Q19133 3.50% 6/1/2043 <sup>10</sup>	618	577
	Freddie Mac Pool #Q22946 4.00% 11/1/2043 <sup>10</sup>	4,301	4,116
	Freddie Mac Pool #Q28558 3.50% 9/1/2044 <sup>10</sup>	2,685	2,506
	Freddie Mac Pool #760012 3.113% 4/1/2045 <sup>3,10</sup>	614	595
	Freddie Mac Pool #760013 3.208% 4/1/2045 <sup>3,10</sup>	352	343
	Freddie Mac Pool #760014 2.73% 8/1/2045 <sup>3,10</sup>	1,731	1,648
	Freddie Mac Pool #G60138 3.50% 8/1/2045 <sup>10</sup>	563	526
	Freddie Mac Pool #G60238 3.50% 10/1/2045 <sup>10</sup>	13,573	12,654
	Freddie Mac Pool #V81992 4.00% 10/1/2045 <sup>10</sup>	518	493
	Freddie Mac Pool #G60344 4.00% 12/1/2045 <sup>10</sup>	10,380	9,942
	Freddie Mac Pool #T65375 3.50% 7/1/2046 <sup>10</sup>	105	96
	Freddie Mac Pool #Q42034 4.50% 7/1/2046 <sup>10</sup>	197	193
	Freddie Mac Pool #G67700 3.50% 8/1/2046 <sup>10</sup>	5,013	4,671
	Freddie Mac Pool #Q42633 4.50% 8/1/2046 <sup>10</sup>	262	256
	Freddie Mac Pool #Q43312 4.50% 9/1/2046 <sup>10</sup>	473	462
	Freddie Mac Pool #Q43461 4.50% 10/1/2046 <sup>10</sup>	260	255
	Freddie Mac Pool #Q44689 4.50% 12/1/2046 <sup>10</sup>	365	357
	Freddie Mac Pool #760015 2.568% 1/1/2047 <sup>3,10</sup>	1,938	1,838
	Freddie Mac Pool #Q47615 3.50% 4/1/2047 <sup>10</sup>	1,001	925
	Freddie Mac Pool #Q47620 4.00% 4/1/2047 <sup>10</sup>	7,477	7,183
	Freddie Mac Pool #Q47828 4.50% 5/1/2047 <sup>10</sup>	253	247
	Freddie Mac Pool #ZS4735 3.50% 9/1/2047 <sup>10</sup>	71	65
	Freddie Mac Pool #Q51622 3.50% 10/1/2047 <sup>10</sup>	1,162	1,075
	Freddie Mac Pool #Q52069 3.50% 11/1/2047 <sup>10</sup>	1,445	1,338
	Freddie Mac Pool #G61733 3.00% 12/1/2047 <sup>10</sup>	4,917	4,409
	Freddie Mac Pool #ZS4747 3.50% 12/1/2047 <sup>10</sup>	8,057	7,440
	Freddie Mac Pool #Q52613 4.00% 12/1/2047 <sup>10</sup>	4,650	4,451
	Freddie Mac Pool #G08793 4.00% 12/1/2047 <sup>10</sup>	3,017	2,881
	Freddie Mac Pool #Q52596 4.50% 12/1/2047 <sup>10</sup>	1,608	1,579
	Freddie Mac Pool #Q53878 4.00% 1/1/2048 <sup>10</sup>	4,429	4,238
	Freddie Mac Pool #G67709 3.50% 3/1/2048 <sup>10</sup>	24,333	22,558
	Freddie Mac Pool #Q54709 3.50% 3/1/2048 <sup>10</sup>	1,068	987
	Freddie Mac Pool #Q54701 3.50% 3/1/2048 <sup>10</sup>	1,029	951
	Freddie Mac Pool #Q54700 3.50% 3/1/2048 <sup>10</sup>	783	725
	Freddie Mac Pool #Q54781 3.50% 3/1/2048 <sup>10</sup>	700	649
	Freddie Mac Pool #Q55056 3.50% 3/1/2048 <sup>10</sup>	671	621
	Freddie Mac Pool #Q54782 3.50% 3/1/2048 <sup>10</sup>	635	587
	Freddie Mac Pool #Q54699 3.50% 3/1/2048 <sup>10</sup>	403	374
	Freddie Mac Pool #Q54831 3.50% 3/1/2048 <sup>10</sup>	343	319
	Freddie Mac Pool #Q54698 3.50% 3/1/2048 <sup>10</sup>	286	267
	Freddie Mac Pool #G67711 4.00% 3/1/2048 <sup>10</sup>	22,920	21,930
	Freddie Mac Pool #G08805 4.00% 3/1/2048 <sup>10</sup>	1,075	1,024
	Freddie Mac Pool #Q55060 3.50% 4/1/2048 <sup>10</sup>	220	203
	Freddie Mac Pool #Q55971 4.00% 5/1/2048 <sup>10</sup>	974	933
	Freddie Mac Pool #Q56175 4.00% 5/1/2048 <sup>10</sup>	884	847
	Freddie Mac Pool #Q55970 4.00% 5/1/2048 <sup>10</sup>	428	412
	Freddie Mac Pool #Q56590 3.50% 6/1/2048 <sup>10</sup>	545	504
	Freddie Mac Pool #Q56589 3.50% 6/1/2048 <sup>10</sup>	338	313
	Freddie Mac Pool #Q56591 3.50% 6/1/2048 <sup>10</sup>	189	176
	Freddie Mac Pool #Q56599 4.00% 6/1/2048 <sup>10</sup>	1,374	1,316
	Freddie Mac Pool #Q57242 4.50% 7/1/2048 <sup>10</sup>	358	350
	Freddie Mac Pool #G61628 3.50% 9/1/2048 <sup>10</sup>	145	134
	Freddie Mac Pool #Q58411 4.50% 9/1/2048 <sup>10</sup>	2,742	2,693
	Freddie Mac Pool #Q58436 4.50% 9/1/2048 <sup>10</sup>	1,522	1,493
	Freddie Mac Pool #Q58378 4.50% 9/1/2048 <sup>10</sup>	1,045	1,023

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

Principal amount  
(000)

Value  
(000)

## Mortgage-backed obligations (continued)

Federal agency mortgage-backed obligations (continued)	Freddie Mac Pool #ZA5889 4.00% 11/1/2048 <sup>10</sup>	USD1,656	\$ 1,580
	Freddie Mac Pool #QA0284 3.50% 6/1/2049 <sup>10</sup>	3,643	3,370
	Freddie Mac Pool #QA1885 3.50% 8/1/2049 <sup>10</sup>	4,859	4,487
	Freddie Mac Pool #QA2748 3.50% 9/1/2049 <sup>10</sup>	975	902
	Freddie Mac Pool #SD7508 3.50% 10/1/2049 <sup>10</sup>	61,090	56,438
	Freddie Mac Pool #RA1580 3.50% 10/1/2049 <sup>10</sup>	7,781	7,256
	Freddie Mac Pool #RA1463 3.50% 10/1/2049 <sup>10</sup>	7,580	7,068
	Freddie Mac Pool #QA4692 3.00% 11/1/2049 <sup>10</sup>	18,937	16,905
	Freddie Mac Pool #QA4673 3.00% 11/1/2049 <sup>10</sup>	7,897	7,057
	Freddie Mac Pool #SD0185 3.00% 12/1/2049 <sup>10</sup>	4,585	4,089
	Freddie Mac Pool #QA5125 3.50% 12/1/2049 <sup>10</sup>	22,512	20,836
	Freddie Mac Pool #SD0234 3.00% 1/1/2050 <sup>10</sup>	28,820	25,699
	Freddie Mac Pool #SD0187 3.00% 1/1/2050 <sup>10</sup>	12,576	11,239
	Freddie Mac Pool #RA2319 3.00% 3/1/2050 <sup>10</sup>	18,730	16,548
	Freddie Mac Pool #RA2596 2.50% 5/1/2050 <sup>10</sup>	3,931	3,379
	Freddie Mac Pool #SD7517 3.00% 5/1/2050 <sup>10</sup>	29,440	26,335
	Freddie Mac Pool #QB1368 2.50% 7/1/2050 <sup>10</sup>	39,895	34,361
	Freddie Mac Pool #RA3384 3.00% 8/1/2050 <sup>10</sup>	3,368	2,985
	Freddie Mac Pool #SD8090 2.00% 9/1/2050 <sup>10</sup>	9,087	7,482
	Freddie Mac Pool #RA3506 3.00% 9/1/2050 <sup>10</sup>	14,895	13,197
	Freddie Mac Pool #SD7525 2.50% 10/1/2050 <sup>10</sup>	37,823	32,576
	Freddie Mac Pool #SD8106 2.00% 11/1/2050 <sup>10</sup>	35,324	29,081
	Freddie Mac Pool #RA4070 2.50% 11/1/2050 <sup>10</sup>	60,662	51,844
	Freddie Mac Pool #RA3987 2.50% 11/1/2050 <sup>10</sup>	23,745	20,294
	Freddie Mac Pool #RA4352 2.00% 1/1/2051 <sup>10</sup>	1,872	1,537
	Freddie Mac Pool #QB8605 2.00% 2/1/2051 <sup>10</sup>	3,663	3,030
	Freddie Mac Pool #SD8128 2.00% 2/1/2051 <sup>10</sup>	768	630
	Freddie Mac Pool #SD7535 2.50% 2/1/2051 <sup>10</sup>	4,363	3,756
	Freddie Mac Pool #RA4658 3.00% 2/1/2051 <sup>10</sup>	41,200	36,680
	Freddie Mac Pool #SD8134 2.00% 3/1/2051 <sup>10</sup>	65,904	54,050
	Freddie Mac Pool #RA5287 2.00% 5/1/2051 <sup>10</sup>	34,748	28,549
	Freddie Mac Pool #RA5288 2.00% 5/1/2051 <sup>10</sup>	30,701	25,223
	Freddie Mac Pool #RA5259 2.50% 5/1/2051 <sup>10</sup>	5,051	4,316
	Freddie Mac Pool #RA5267 3.00% 5/1/2051 <sup>10</sup>	9,547	8,460
	Freddie Mac Pool #SD1852 2.50% 6/1/2051 <sup>10</sup>	92,954	79,279
	Freddie Mac Pool #QC2817 2.50% 6/1/2051 <sup>10</sup>	16,859	14,437
	Freddie Mac Pool #SD7544 3.00% 7/1/2051 <sup>10</sup>	86,463	77,012
	Freddie Mac Pool #SD7545 2.50% 9/1/2051 <sup>10</sup>	68,634	59,017
	Freddie Mac Pool #RA5901 3.00% 9/1/2051 <sup>10</sup>	9,849	8,715
	Freddie Mac Pool #RA5971 3.00% 9/1/2051 <sup>10</sup>	4,342	3,863
	Freddie Mac Pool #QC7626 3.00% 9/1/2051 <sup>10</sup>	824	730
	Freddie Mac Pool #SD8172 2.00% 10/1/2051 <sup>10</sup>	56,895	46,524
	Freddie Mac Pool #SD2880 3.00% 10/1/2051 <sup>10</sup>	55,371	49,047
	Freddie Mac Pool #SD0734 3.00% 10/1/2051 <sup>10</sup>	26,233	23,335
	Freddie Mac Pool #RA6406 2.00% 11/1/2051 <sup>10</sup>	136,771	112,080
	Freddie Mac Pool #SD7548 2.50% 11/1/2051 <sup>10</sup>	14,645	12,567
	Freddie Mac Pool #SD1385 2.50% 11/1/2051 <sup>10</sup>	11,054	9,493
	Freddie Mac Pool #RA6411 2.50% 11/1/2051 <sup>10</sup>	887	754
	Freddie Mac Pool #RA6347 3.00% 11/1/2051 <sup>10</sup>	10,995	9,728
	Freddie Mac Pool #RA6483 2.50% 12/1/2051 <sup>10</sup>	8,734	7,472
	Freddie Mac Pool #QD1946 3.50% 12/1/2051 <sup>10</sup>	305	278
	Freddie Mac Pool #SD7552 2.50% 1/1/2052 <sup>10</sup>	76,103	65,213
	Freddie Mac Pool #SD0855 2.50% 1/1/2052 <sup>10</sup>	31,214	26,538
	Freddie Mac Pool #QD5941 2.50% 1/1/2052 <sup>10</sup>	1,450	1,242
	Freddie Mac Pool #SD0813 3.00% 1/1/2052 <sup>10</sup>	44,393	39,471
	Freddie Mac Pool #SD0803 3.00% 1/1/2052 <sup>10</sup>	1,843	1,629
	Freddie Mac Pool #QD7321 3.50% 1/1/2052 <sup>10</sup>	357	326
	Freddie Mac Pool #SD7550 3.00% 2/1/2052 <sup>10</sup>	63,550	56,727
	Freddie Mac Pool #SD0873 3.50% 2/1/2052 <sup>10</sup>	26,440	24,445
	Freddie Mac Pool #QD7089 3.50% 2/1/2052 <sup>10</sup>	5,860	5,352
	Freddie Mac Pool #SD1450 2.50% 3/1/2052 <sup>10</sup>	2,799	2,403
	Freddie Mac Pool #SD7553 3.00% 3/1/2052 <sup>10</sup>	33,671	29,955
	Freddie Mac Pool #QD9030 3.50% 3/1/2052 <sup>10</sup>	903	825
	Freddie Mac Pool #QE0562 3.50% 3/1/2052 <sup>10</sup>	64	59
	Freddie Mac Pool #QD8208 3.50% 3/1/2052 <sup>10</sup>	43	40
	Freddie Mac Pool #QD9527 4.00% 3/1/2052 <sup>10</sup>	22	21
	Freddie Mac Pool #SD7554 2.50% 4/1/2052 <sup>10</sup>	29,073	24,941



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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Freddie Mac Pool #QD9911 2.50% 4/1/2052 <sup>10</sup>	USD214	\$ 181
	Freddie Mac Pool #QE0917 3.50% 4/1/2052 <sup>10</sup>	505	461
	Freddie Mac Pool #QE0316 3.50% 4/1/2052 <sup>10</sup>	41	37
	Freddie Mac Pool #8D0226 2.524% 5/1/2052 <sup>3,10</sup>	9,427	8,366
	Freddie Mac Pool #SD8214 3.50% 5/1/2052 <sup>10</sup>	16,593	15,134
	Freddie Mac Pool #QE8663 3.50% 5/1/2052 <sup>10</sup>	994	907
	Freddie Mac Pool #QE5301 3.50% 5/1/2052 <sup>10</sup>	824	752
	Freddie Mac Pool #QE5589 3.50% 5/1/2052 <sup>10</sup>	723	660
	Freddie Mac Pool #SD1318 3.50% 6/1/2052 <sup>10</sup>	967	883
	Freddie Mac Pool #QE3580 3.50% 6/1/2052 <sup>10</sup>	419	382
	Freddie Mac Pool #QE4273 3.50% 6/1/2052 <sup>10</sup>	87	79
	Freddie Mac Pool #QE4383 4.00% 6/1/2052 <sup>10</sup>	895	842
	Freddie Mac Pool #RA7556 4.50% 6/1/2052 <sup>10</sup>	26,448	25,449
	Freddie Mac Pool #RA7502 5.00% 6/1/2052 <sup>10</sup>	136	133
	Freddie Mac Pool #QE6185 5.00% 7/1/2052 <sup>10</sup>	717	705
	Freddie Mac Pool #RA7618 5.00% 7/1/2052 <sup>10</sup>	392	385
	Freddie Mac Pool #SD7556 3.00% 8/1/2052 <sup>10</sup>	31,392	27,875
	Freddie Mac Pool #QE7539 4.50% 8/1/2052 <sup>10</sup>	14,471	13,925
	Freddie Mac Pool #QE8282 5.00% 8/1/2052 <sup>10</sup>	28	27
	Freddie Mac Pool #QE7987 5.50% 8/1/2052 <sup>10</sup>	358	358
	Freddie Mac Pool #RA7938 5.00% 9/1/2052 <sup>10</sup>	10,256	10,064
	Freddie Mac Pool #QF2221 4.00% 10/1/2052 <sup>10</sup>	4,881	4,587
	Freddie Mac Pool #QF2223 4.00% 10/1/2052 <sup>10</sup>	336	316
	Freddie Mac Pool #QF1254 4.50% 10/1/2052 <sup>10</sup>	21,704	20,882
	Freddie Mac Pool #QF2368 4.50% 10/1/2052 <sup>10</sup>	3,129	3,010
	Freddie Mac Pool #QF2009 4.50% 10/1/2052 <sup>10</sup>	351	338
	Freddie Mac Pool #SD1896 4.00% 11/1/2052 <sup>10</sup>	135,766	129,383
	Freddie Mac Pool #SD1894 4.00% 11/1/2052 <sup>10</sup>	47,370	45,352
	Freddie Mac Pool #QF2960 4.50% 11/1/2052 <sup>10</sup>	2,843	2,736
	Freddie Mac Pool #SD2948 5.50% 11/1/2052 <sup>10</sup>	64,057	63,832
	Freddie Mac Pool #SD8276 5.00% 12/1/2052 <sup>10</sup>	158,334	155,281
	Freddie Mac Pool #SD1961 5.50% 12/1/2052 <sup>10</sup>	11,256	11,240
	Freddie Mac Pool #SD8287 4.50% 1/1/2053 <sup>10</sup>	10,245	9,856
	Freddie Mac Pool #SD8288 5.00% 1/1/2053 <sup>10</sup>	1,616	1,584
	Freddie Mac Pool #SD8290 6.00% 1/1/2053 <sup>10</sup>	376,712	380,188
	Freddie Mac Pool #QF6121 6.00% 1/1/2053 <sup>10</sup>	661	667
	Freddie Mac Pool #SD2246 6.00% 1/1/2053 <sup>10</sup>	68	68
	Freddie Mac Pool #QF7774 5.50% 2/1/2053 <sup>10</sup>	6,248	6,222
	Freddie Mac Pool #QF7144 5.50% 2/1/2053 <sup>10</sup>	5,403	5,391
	Freddie Mac Pool #QF7483 5.50% 2/1/2053 <sup>10</sup>	922	918
	Freddie Mac Pool #QF8331 5.50% 2/1/2053 <sup>10</sup>	606	605
	Freddie Mac Pool #SD8301 6.00% 2/1/2053 <sup>10</sup>	99,892	100,814
	Freddie Mac Pool #SD2618 6.00% 2/1/2053 <sup>10</sup>	64	65
	Freddie Mac Pool #SD8306 4.50% 3/1/2053 <sup>10</sup>	401	386
	Freddie Mac Pool #QF8936 4.50% 3/1/2053 <sup>10</sup>	245	236
	Freddie Mac Pool #QF8462 5.50% 3/1/2053 <sup>10</sup>	24,371	24,268
	Freddie Mac Pool #QF9076 5.50% 3/1/2053 <sup>10</sup>	8,000	7,966
	Freddie Mac Pool #SD8314 4.50% 4/1/2053 <sup>10</sup>	1,732	1,666
	Freddie Mac Pool #SD2716 5.00% 4/1/2053 <sup>10</sup>	19,328	18,961
	Freddie Mac Pool #SD8315 5.00% 4/1/2053 <sup>10</sup>	4,520	4,432
	Freddie Mac Pool #SD8316 5.50% 4/1/2053 <sup>10</sup>	36,048	35,895
	Freddie Mac Pool #QG1266 5.50% 4/1/2053 <sup>10</sup>	500	498
	Freddie Mac Pool #SD8317 6.00% 4/1/2053 <sup>10</sup>	— <sup>6</sup>	— <sup>6</sup>
	Freddie Mac Pool #SD8324 5.50% 5/1/2053 <sup>10</sup>	192,314	191,499
	Freddie Mac Pool #QG3382 5.50% 5/1/2053 <sup>10</sup>	7,282	7,251
	Freddie Mac Pool #QG3365 5.50% 5/1/2053 <sup>10</sup>	5,000	4,978
	Freddie Mac Pool #QG1719 5.50% 5/1/2053 <sup>10</sup>	47	46
	Freddie Mac Pool #SD8325 6.00% 5/1/2053 <sup>10</sup>	191,979	193,751
	Freddie Mac Pool #SD8334 6.50% 5/1/2053 <sup>10</sup>	19,527	19,951
	Freddie Mac Pool #SD8329 5.00% 6/1/2053 <sup>10</sup>	6,331	6,207
	Freddie Mac Pool #SD8331 5.50% 6/1/2053 <sup>10</sup>	193,980	193,158
	Freddie Mac Pool #QG4632 5.50% 6/1/2053 <sup>10</sup>	16,374	16,304
	Freddie Mac Pool #QG5136 5.50% 6/1/2053 <sup>10</sup>	8,745	8,708
	Freddie Mac Pool #QG5097 5.50% 6/1/2053 <sup>10</sup>	7,999	7,965
	Freddie Mac Pool #QG4732 5.50% 6/1/2053 <sup>10</sup>	36	36
	Freddie Mac Pool #QG3775 5.50% 6/1/2053 <sup>10</sup>	25	25
	Freddie Mac Pool #SD8332 6.00% 6/1/2053 <sup>10</sup>	274,429	276,961

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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
Federal agency mortgage-backed obligations (continued)	Freddie Mac Pool #SD3240 6.00% 6/1/2053 <sup>10</sup>	USD66,097	\$ 66,707
	Freddie Mac Pool #RA9279 6.00% 6/1/2053 <sup>10</sup>	21,114	21,402
	Freddie Mac Pool #RA9283 6.00% 6/1/2053 <sup>10</sup>	20,253	20,549
	Freddie Mac Pool #RA9281 6.00% 6/1/2053 <sup>10</sup>	12,873	12,997
	Freddie Mac Pool #RA9284 6.00% 6/1/2053 <sup>10</sup>	8,964	9,183
	Freddie Mac Pool #QG4096 6.00% 6/1/2053 <sup>10</sup>	475	479
	Freddie Mac Pool #RA9294 6.50% 6/1/2053 <sup>10</sup>	9,438	9,677
	Freddie Mac Pool #RA9292 6.50% 6/1/2053 <sup>10</sup>	7,927	8,120
	Freddie Mac Pool #RA9289 6.50% 6/1/2053 <sup>10</sup>	7,698	7,943
	Freddie Mac Pool #RA9288 6.50% 6/1/2053 <sup>10</sup>	7,382	7,642
	Freddie Mac Pool #RA9287 6.50% 6/1/2053 <sup>10</sup>	5,078	5,263
	Freddie Mac Pool #RA9290 6.50% 6/1/2053 <sup>10</sup>	3,954	4,071
	Freddie Mac Pool #RA9291 6.50% 6/1/2053 <sup>10</sup>	2,737	2,796
	Freddie Mac Pool #RA9295 6.50% 6/1/2053 <sup>10</sup>	2,016	2,097
	Freddie Mac Pool #SD8341 5.00% 7/1/2053 <sup>10</sup>	143,753	140,939
	Freddie Mac Pool #SD8342 5.50% 7/1/2053 <sup>10</sup>	853,511	849,893
	Freddie Mac Pool #SD3356 6.00% 7/1/2053 <sup>10</sup>	51,865	52,344
	Freddie Mac Pool #SD8343 6.00% 7/1/2053 <sup>10</sup>	2,558	2,582
	Freddie Mac, Series 2122, Class QM, 6.25% 2/15/2029 <sup>10</sup>	196	196
	Freddie Mac, Series K749, Class AM, 2.12% 6/25/2029 <sup>10</sup>	2,069	1,804
	Freddie Mac, Series K127, Class A2, 2.108% 1/25/2031 <sup>10</sup>	1,000	847
	Freddie Mac, Series K136, Class A2, 2.127% 11/25/2031 <sup>10</sup>	142	119
	Freddie Mac, Series 3257, Class PA, 5.50% 12/15/2036 <sup>10</sup>	2,197	2,229
	Freddie Mac, Series 3286, Class JN, 5.50% 2/15/2037 <sup>10</sup>	1,639	1,665
	Freddie Mac, Series 3318, Class JT, 5.50% 5/15/2037 <sup>10</sup>	870	880
	Freddie Mac, Series K036, Class A2, Multi Family, 3.527% 10/25/2023 <sup>10</sup>	1,711	1,700
	Freddie Mac, Series K044, Class A2, Multi Family, 2.811% 1/25/2025 <sup>10</sup>	19,178	18,457
	Freddie Mac, Series K046, Class A2, Multi Family, 3.205% 3/25/2025 <sup>10</sup>	4,410	4,260
	Freddie Mac, Series KPLB, Class A, Multi Family, 2.77% 5/25/2025 <sup>10</sup>	11,729	11,191
	Freddie Mac, Series K732, Class A2, Multi Family, 3.70% 5/25/2025 <sup>10</sup>	7,079	6,884
	Freddie Mac, Series K048, Class A2, Multi Family, 3.284% 6/25/2025 <sup>3,10</sup>	562	542
	Freddie Mac, Series K049, Class A2, Multi Family, 3.01% 7/25/2025 <sup>10</sup>	2,789	2,672
	Freddie Mac, Series K734, Class A2, Multi Family, 3.208% 2/25/2026 <sup>10</sup>	3,065	2,942
	Freddie Mac, Series K060, Class A2, Multi Family, 3.30% 10/25/2026 <sup>10</sup>	400	381
	Freddie Mac, Series K064, Class A2, Multi Family, 3.224% 3/25/2027 <sup>3,10</sup>	1,000	951
	Freddie Mac, Series K074, Class A2, Multi Family, 3.60% 1/25/2028 <sup>10</sup>	955	915
	Freddie Mac, Series K742, Class A2, Multi Family, 1.76% 3/25/2028 <sup>10</sup>	3,000	2,647
	Freddie Mac, Series K076, Class A2, Multi Family, 3.90% 4/25/2028 <sup>10</sup>	3,965	3,849
	Freddie Mac, Series K078, Class A2, Multi Family, 3.854% 6/25/2028 <sup>10</sup>	4,000	3,877
	Freddie Mac, Series K079, Class A2, Multi Family, 3.926% 6/25/2028 <sup>10</sup>	172	167
	Freddie Mac, Series K081, Class A2, Multi Family, 3.90% 8/25/2028 <sup>3,10</sup>	1,700	1,650
	Freddie Mac, Series K082, Class A2, Multi Family, 3.92% 9/25/2028 <sup>3,10</sup>	1,680	1,631
	Freddie Mac, Series K083, Class A2, Multi Family, 4.05% 9/25/2028 <sup>3,10</sup>	3,000	2,929
	Freddie Mac, Series K084, Class A2, Multi Family, 3.78% 10/25/2028 <sup>3,10</sup>	6,045	5,822
	Freddie Mac, Series K089, Class A2, Multi Family, 3.563% 1/25/2029 <sup>10</sup>	5,249	4,995
	Freddie Mac, Series K090, Class A2, Multi Family, 3.422% 2/25/2029 <sup>10</sup>	5,000	4,723
	Freddie Mac, Series K749, Class A2, Multi Family, 2.12% 6/25/2029 <sup>10</sup>	2,113	1,862
	Freddie Mac, Series K101, Class A2, Multi Family, 2.524% 10/25/2029 <sup>10</sup>	62	55
	Freddie Mac, Series K751, Class A2, Multi Family, 4.412% 3/25/2030 <sup>10</sup>	118,468	117,562
	Freddie Mac, Series K137, Class A2, Multi Family, 2.347% 11/25/2031 <sup>3,10</sup>	306	260
	Freddie Mac, Series K140, Class A2, Multi Family, 2.25% 1/25/2032 <sup>10</sup>	417	351
	Freddie Mac, Series K144, Class A2, Multi Family, 2.45% 4/25/2032 <sup>10</sup>	7,501	6,412
	Freddie Mac, Series K143, Class A2, Multi Family, 2.35% 6/25/2032 <sup>10</sup>	7,984	6,796
	Freddie Mac, Series K144, Class AM, Multi Family, 2.45% 7/25/2032 <sup>10</sup>	5,000	4,249
	Freddie Mac, Series K144, Class A2, Multi Family, 2.45% 7/25/2032 <sup>10</sup>	3,551	3,035
	Freddie Mac, Series K152, Class A2, Multi Family, 3.80% 10/25/2032 <sup>3,10</sup>	2,010	1,908
	Freddie Mac, Series K152, Class A2, Multi Family, 3.78% 11/25/2032 <sup>10</sup>	21,945	20,805
	Freddie Mac, Series K151, Class A2, Multi Family, 3.80% 12/25/2032 <sup>10</sup>	6,865	6,519
	Freddie Mac, Series K153, Class A2, Multi Family, 3.82% 1/25/2033 <sup>10</sup>	13,000	12,355
	Freddie Mac, Series K156, Class A2, Multi Family, 4.43% 2/25/2033 <sup>3,10</sup>	24,842	24,777
	Freddie Mac, Series K155, Class A2, Multi Family, 4.25% 4/25/2033 <sup>10</sup>	4,000	3,935
	Freddie Mac, Series K105, Class A2, Multi Family, 1.872% 3/25/2053 <sup>10</sup>	23	20
	Freddie Mac, Series 3147, Class OD, principal only, 0% 4/15/2036 <sup>10</sup>	242	209
	Freddie Mac, Series 3136, Class OP, principal only, 0% 4/15/2036 <sup>10</sup>	236	203
	Freddie Mac, Series 3156, Class PO, principal only, 0% 5/15/2036 <sup>10</sup>	874	731
	Freddie Mac, Series 3149, Class MO, principal only, 0% 5/15/2036 <sup>10</sup>	109	93
	Freddie Mac, Series 3149, Class AO, principal only, 0% 5/15/2036 <sup>10</sup>	95	80

Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Federal agency mortgage-backed obligations (continued)</b>	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class HA, 3.00% 1/25/2056 <sup>3,10</sup>	USD24,118	\$ 22,319
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-1, Class MA, 3.00% 1/25/2056 <sup>10</sup>	3,319	3,049
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class MT, 3.00% 7/25/2056 <sup>10</sup>	5,501	4,814
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HA, 3.25% 7/25/2056 <sup>3,10</sup>	9,960	9,270
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-3, Class HT, 3.25% 7/25/2056 <sup>10</sup>	1,114	990
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class MA, 3.00% 8/25/2056 <sup>10</sup>	29,138	26,842
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-2, Class HA, 3.00% 8/25/2056 <sup>3,10</sup>	27,960	25,831
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-1, Class HT, 3.00% 5/25/2057 <sup>10</sup>	5,893	5,087
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class HT, 3.25% 6/25/2057 <sup>3,10</sup>	8,491	7,627
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class MT, 3.50% 6/25/2057 <sup>10</sup>	5,241	4,700
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2017-4, Class M45T, 4.50% 6/25/2057 <sup>10</sup>	4,713	4,540
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-3, Class MA, 3.50% 8/25/2057 <sup>10</sup>	46,556	43,769
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2018-2, Class MT, 3.50% 11/25/2057 <sup>10</sup>	8,776	7,832
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MT, 3.50% 7/25/2058 <sup>10</sup>	2,966	2,645
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-1, Class MA, 3.50% 7/25/2058 <sup>10</sup>	1,277	1,196
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MA, 3.50% 8/25/2058 <sup>10</sup>	21,181	19,796
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-2, Class MT, 3.50% 8/26/2058 <sup>10</sup>	2,498	2,229
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MT, 3.50% 10/25/2058 <sup>10</sup>	1,550	1,383
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-3, Class MA, 3.50% 10/25/2058 <sup>10</sup>	537	503
	Freddie Mac Seasoned Credit Risk Transfer Trust, Series 2019-4, Class MA, 3.00% 2/25/2059 <sup>10</sup>	93,016	84,948
	Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-1, Class A1, 3.50% 6/25/2028 <sup>10</sup>	18,696	17,652
	Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2018-2, Class A1, 3.50% 11/25/2028 <sup>10</sup>	14,177	13,379
	Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-2, Class A1C, 2.75% 9/25/2029 <sup>10</sup>	49,788	45,557
	Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2019-3, Class A1C, 2.75% 11/25/2029 <sup>10</sup>	25,912	23,671
	Freddie Mac Seasoned Loan Structured Transaction Trust, Series 2022-1, Class A1, 3.50% 5/25/2032 <sup>10</sup>	36,616	34,234
	FREMF Mortgage Trust, Series K-142, Class A2, 2.40% 3/25/2032 <sup>10</sup>	7,924	6,754
	Government National Mortgage Assn. 2.00% 7/1/2053 <sup>10,11</sup>	39,500	33,210
	Government National Mortgage Assn. 2.50% 7/1/2053 <sup>10,11</sup>	11,943	10,343
	Government National Mortgage Assn. 3.00% 7/1/2053 <sup>10,11</sup>	21,836	19,515
	Government National Mortgage Assn. 3.50% 7/1/2053 <sup>10,11</sup>	236,139	217,976
	Government National Mortgage Assn. 4.00% 7/1/2053 <sup>10,11</sup>	233,190	220,683
	Government National Mortgage Assn. 4.50% 7/1/2053 <sup>10,11</sup>	493,230	476,082
	Government National Mortgage Assn. 5.00% 7/1/2053 <sup>10,11</sup>	249,548	248,398
	Government National Mortgage Assn. 2.50% 8/1/2053 <sup>10,11</sup>	17,300	14,994
	Government National Mortgage Assn. 3.00% 8/1/2053 <sup>10,11</sup>	86,700	77,552
	Government National Mortgage Assn. 3.50% 8/1/2053 <sup>10,11</sup>	27,800	25,691
	Government National Mortgage Assn. 4.00% 8/1/2053 <sup>10,11</sup>	159,700	151,235
	Government National Mortgage Assn. 4.50% 8/1/2053 <sup>10,11</sup>	79,421	76,697
	Government National Mortgage Assn. 5.00% 8/1/2053 <sup>10,11</sup>	94,238	92,582
	Government National Mortgage Assn. 5.50% 8/1/2053 <sup>10,11</sup>	100,000	99,492
	Government National Mortgage Assn. Pool #MA0908 2.50% 4/20/2028 <sup>10</sup>	480	457
	Government National Mortgage Assn. Pool #AB3820 5.00% 12/20/2035 <sup>10</sup>	180	177

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

Principal amount  
(000)
Value  
(000)

## Mortgage-backed obligations (continued)

Federal agency mortgage-backed obligations (continued)	Government National Mortgage Assn. Pool #AB3587 6.50% 12/20/2038 <sup>10</sup>	USD31	\$	31
	Government National Mortgage Assn. Pool #AB3819 5.00% 12/20/2039 <sup>10</sup>	272		268
	Government National Mortgage Assn. Pool #004636 4.50% 2/20/2040 <sup>10</sup>	798		793
	Government National Mortgage Assn. Pool #783689 5.50% 2/20/2040 <sup>10</sup>	1,391		1,434
	Government National Mortgage Assn. Pool #AB3818 4.50% 6/20/2041 <sup>10</sup>	66		64
	Government National Mortgage Assn. Pool #783688 5.00% 6/20/2041 <sup>10</sup>	1,179		1,200
	Government National Mortgage Assn. Pool #AC2886 4.50% 8/20/2041 <sup>10</sup>	599		586
	Government National Mortgage Assn. Pool #AB3664 4.50% 8/20/2041 <sup>10</sup>	117		113
	Government National Mortgage Assn. Pool #783687 4.50% 12/20/2041 <sup>10</sup>	3,740		3,668
	Government National Mortgage Assn. Pool #754353 3.50% 4/20/2042 <sup>10</sup>	292		270
	Government National Mortgage Assn. Pool #AD7620 3.50% 3/20/2043 <sup>10</sup>	920		850
	Government National Mortgage Assn. Pool #BC1530 3.00% 8/20/2047 <sup>10</sup>	3,517		3,164
	Government National Mortgage Assn. Pool #BC1565 3.00% 8/20/2047 <sup>10</sup>	1,314		1,181
	Government National Mortgage Assn. Pool #MA5019 3.50% 2/20/2048 <sup>10</sup>	238		223
	Government National Mortgage Assn. Pool #MA5263 3.50% 6/20/2048 <sup>10</sup>	1,913		1,787
	Government National Mortgage Assn. Pool #MA5332 5.00% 7/20/2048 <sup>10</sup>	37		37
	Government National Mortgage Assn. Pool #MA5527 3.50% 10/20/2048 <sup>10</sup>	1,496		1,401
	Government National Mortgage Assn. Pool #MA5594 3.50% 11/20/2048 <sup>10</sup>	2,373		2,217
	Government National Mortgage Assn. Pool #MA5652 4.50% 12/20/2048 <sup>10</sup>	2,079		2,032
	Government National Mortgage Assn. Pool #MA5754 4.50% 2/20/2049 <sup>10</sup>	33		32
	Government National Mortgage Assn. Pool #MA5755 5.00% 2/20/2049 <sup>10</sup>	120		117
	Government National Mortgage Assn. Pool #MA5817 4.00% 3/20/2049 <sup>10</sup>	10,494		10,040
	Government National Mortgage Assn. Pool #MA5818 4.50% 3/20/2049 <sup>10</sup>	1,843		1,801
	Government National Mortgage Assn. Pool #MA6041 4.50% 7/20/2049 <sup>10</sup>	300		293
	Government National Mortgage Assn. Pool #MA6042 5.00% 7/20/2049 <sup>10</sup>	73		73
	Government National Mortgage Assn. Pool #MA6156 4.50% 9/20/2049 <sup>10</sup>	1,851		1,804
	Government National Mortgage Assn. Pool #MA6600 3.50% 4/20/2050 <sup>10</sup>	74,074		69,056
	Government National Mortgage Assn. Pool #MA6602 4.50% 4/20/2050 <sup>10</sup>	454		443
	Government National Mortgage Assn. Pool #BZ3978 2.50% 11/20/2050 <sup>10</sup>	1,574		1,359
	Government National Mortgage Assn. Pool #MA7259 4.50% 3/20/2051 <sup>10</sup>	20,650		20,210
	Government National Mortgage Assn. Pool #785607 2.50% 8/20/2051 <sup>10</sup>	51,536		44,021
	Government National Mortgage Assn. Pool #785575 2.50% 8/20/2051 <sup>10</sup>	33,051		28,164
	Government National Mortgage Assn. Pool #785659 2.50% 10/20/2051 <sup>10</sup>	39,007		33,137
	Government National Mortgage Assn. Pool #786706 2.50% 12/20/2051 <sup>10</sup>	10,120		8,812
	Government National Mortgage Assn. Pool #786502 2.50% 2/20/2052 <sup>10</sup>	1,842		1,590
	Government National Mortgage Assn. Pool #785998 2.50% 3/20/2052 <sup>10</sup>	3,222		2,745
	Government National Mortgage Assn. Pool #786701 2.50% 3/20/2052 <sup>10</sup>	644		556
	Government National Mortgage Assn. Pool #786647 2.50% 3/20/2052 <sup>10</sup>	111		96
	Government National Mortgage Assn. Pool #MA8426 4.00% 11/20/2052 <sup>10</sup>	<sup>6</sup>		<sup>6</sup>
	Government National Mortgage Assn. Pool #694836 5.75% 9/20/2059 <sup>10</sup>	1		1
	Government National Mortgage Assn. Pool #721648 5.05% 4/20/2061 <sup>10</sup>	3		3
	Government National Mortgage Assn. Pool #725876 4.86% 9/20/2061 <sup>10</sup>	<sup>6</sup>		<sup>6</sup>
	Government National Mortgage Assn. Pool #710085 5.03% 9/20/2061 <sup>10</sup>	3		3
	Government National Mortgage Assn. Pool #725879 4.881% 10/20/2061 <sup>10</sup>	1		1
	Government National Mortgage Assn. Pool #AC1008 4.351% 10/20/2063 <sup>10</sup>	1		1
	Government National Mortgage Assn. Pool #776095 4.854% 2/20/2064 <sup>10</sup>	1		1
	Government National Mortgage Assn. Pool #725893 5.20% 9/20/2064 <sup>10</sup>	<sup>6</sup>		<sup>6</sup>
	Government National Mortgage Assn. Pool #AG8238 4.865% 12/20/2064 <sup>10</sup>	2		2
	Government National Mortgage Assn. Pool #AE9612 4.852% 1/20/2065 <sup>10</sup>	2		2
	Government National Mortgage Assn., Series 2021-2, Class AH, 1.50% 6/16/2063 <sup>10</sup>	11,910		9,166
	Uniform Mortgage-Backed Security 1.50% 7/1/2038 <sup>10,11</sup>	840		724
	Uniform Mortgage-Backed Security 2.00% 7/1/2038 <sup>10,11</sup>	42,000		37,223
	Uniform Mortgage-Backed Security 2.50% 7/1/2038 <sup>10,11</sup>	4,400		4,006
	Uniform Mortgage-Backed Security 3.50% 7/1/2038 <sup>10,11</sup>	37,000		35,180
	Uniform Mortgage-Backed Security 4.00% 7/1/2038 <sup>10,11</sup>	19,710		19,027
	Uniform Mortgage-Backed Security 2.50% 8/1/2038 <sup>10,11</sup>	43,600		39,759
	Uniform Mortgage-Backed Security 4.00% 8/1/2038 <sup>10,11</sup>	45,790		44,236
	Uniform Mortgage-Backed Security 2.00% 7/1/2053 <sup>10,11</sup>	58,987		48,118
	Uniform Mortgage-Backed Security 2.50% 7/1/2053 <sup>10,11</sup>	151,362		128,374
	Uniform Mortgage-Backed Security 3.00% 7/1/2053 <sup>10,11</sup>	187,836		165,347
	Uniform Mortgage-Backed Security 3.50% 7/1/2053 <sup>10,11</sup>	578,996		527,678
	Uniform Mortgage-Backed Security 4.00% 7/1/2053 <sup>10,11</sup>	753,007		706,738
	Uniform Mortgage-Backed Security 4.50% 7/1/2053 <sup>10,11</sup>	252,500		242,775
	Uniform Mortgage-Backed Security 5.00% 7/1/2053 <sup>10,11</sup>	975,843		956,250
	Uniform Mortgage-Backed Security 5.50% 7/1/2053 <sup>10,11</sup>	77,960		77,613
	Uniform Mortgage-Backed Security 5.50% 7/1/2053 <sup>10,11</sup>	31,857		31,706
	Uniform Mortgage-Backed Security 6.00% 7/1/2053 <sup>10,11</sup>	994,172		1,003,026



Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Federal agency mortgage-backed obligations (continued)</b>	Uniform Mortgage-Backed Security 6.50% 7/1/2053 <sup>10,11</sup>	USD60,610	\$ 61,889
	Uniform Mortgage-Backed Security 2.00% 8/1/2053 <sup>10,11</sup>	490,210	400,459
	Uniform Mortgage-Backed Security 2.50% 8/1/2053 <sup>10,11</sup>	915,360	777,484
	Uniform Mortgage-Backed Security 3.00% 8/1/2053 <sup>10,11</sup>	135,200	119,182
	Uniform Mortgage-Backed Security 3.50% 8/1/2053 <sup>10,11</sup>	172,100	157,008
	Uniform Mortgage-Backed Security 4.00% 8/1/2053 <sup>10,11</sup>	113,040	106,183
	Uniform Mortgage-Backed Security 4.50% 8/1/2053 <sup>10,11</sup>	280,446	269,776
	Uniform Mortgage-Backed Security 6.00% 8/1/2053 <sup>10,11</sup>	81,634	82,341
	Uniform Mortgage-Backed Security 6.50% 8/1/2053 <sup>10,11</sup>	6,651	6,787
			21,436,687
<b>Commercial mortgage-backed securities 1.93%</b>	3650R Commercial Mortgage Trust, Series 2022-PF2, Class A5, 5.466% 11/15/2055 <sup>3,10</sup>	2,275	2,239
	Arbor Multi Family Mortgage Securities Trust, Series 2020-MF1, Class A5, 2.756% 5/15/2053 <sup>2,10</sup>	1,000	855
	Banc of America Commercial Mortgage, Inc., Series 2015-UBS7, Class A4, 3.705% 9/15/2048 <sup>10</sup>	2,750	2,609
	Banc of America Commercial Mortgage, Inc., Series 2017-BNK3, Class A4, 3.574% 2/15/2050 <sup>10</sup>	115	107
	Bank Commercial Mortgage Trust, Series 2023-5YR2, Class AS, 6.878% 6/15/2028 <sup>10</sup>	1,940	2,005
	Bank Commercial Mortgage Trust, Series 2019-BN16, Class A4, 4.005% 2/15/2052 <sup>10</sup>	3,920	3,640
	Bank Commercial Mortgage Trust, Series 2019-BN17, Class A4, 3.714% 4/15/2052 <sup>10</sup>	255	233
	Bank Commercial Mortgage Trust, Series 2020-BNK29, Class A4, 1.997% 11/15/2053 <sup>10</sup>	5,624	4,360
	Bank Commercial Mortgage Trust, Series 2021-BN31, Class A4, 2.036% 2/15/2054 <sup>10</sup>	235	187
	Bank Commercial Mortgage Trust, Series 2017-BNK9, Class A4, 3.538% 11/15/2054 <sup>10</sup>	135	124
	Bank Commercial Mortgage Trust, Series 2022-BNK43, Class A5, 4.399% 8/15/2055 <sup>10</sup>	28,219	26,508
	Bank Commercial Mortgage Trust, Series 2023-5YR1, Class A3, 6.26% 3/15/2056 <sup>3,10</sup>	24,749	25,207
	Bank Commercial Mortgage Trust, Series 2017-BNK7, Class A5, 3.435% 9/15/2060 <sup>10</sup>	3,750	3,439
	Bank Commercial Mortgage Trust, Series 2018-BN10, Class A5, 3.688% 2/15/2061 <sup>10</sup>	2,510	2,318
	Bank Commercial Mortgage Trust, Series 2018-BN10, Class A4, 3.428% 2/17/2061 <sup>10</sup>	321	294
	Bank Commercial Mortgage Trust, Series 2019-BN12, Class A3, 3.99% 5/15/2061 <sup>10</sup>	500	468
	Bank Commercial Mortgage Trust, Series 2018-BN12, Class A4, 4.255% 5/15/2061 <sup>3,10</sup>	11,116	10,502
	Bank Commercial Mortgage Trust, Series 2019-BN19, Class A3, 3.183% 8/15/2061 <sup>10</sup>	2,546	2,197
	Bank Commercial Mortgage Trust, Series 2018-BN13, Class A5, 4.217% 8/15/2061 <sup>3,10</sup>	250	235
	Bank Commercial Mortgage Trust, Series 2018-BN15, Class A3, 4.138% 11/15/2061 <sup>10</sup>	496	469
	Bank Commercial Mortgage Trust, Series 2020-BN28, Class A4, 1.844% 3/15/2063 <sup>10</sup>	1,766	1,401
	Bank Commercial Mortgage Trust, Series 2020-BN26, Class A4, 2.403% 3/15/2063 <sup>10</sup>	1,654	1,377
	Bank of America Merrill Lynch Large Loan, Inc., Series 2015-200P, Class A, 3.218% 4/14/2033 <sup>2,10</sup>	3,800	3,532
	Benchmark Mortgage Trust, Series 2018-B2, Class A4, 3.615% 2/15/2051 <sup>10</sup>	3,475	3,167
	Benchmark Mortgage Trust, Series 2018-B3, Class A5, 4.025% 4/10/2051 <sup>10</sup>	5,890	5,448
	Benchmark Mortgage Trust, Series 2018-B4, Class A5, 4.121% 7/15/2051 <sup>3,10</sup>	90	84
	Benchmark Mortgage Trust, Series 2018-B8, Class A5, 4.232% 1/15/2052 <sup>10</sup>	6,351	5,843
	Benchmark Mortgage Trust, Series 2020-B17, Class A5, 2.289% 3/15/2053 <sup>10</sup>	944	762
	Benchmark Mortgage Trust, Series 2018-B7, Class A3, 4.241% 5/15/2053 <sup>10</sup>	1,000	929
	Benchmark Mortgage Trust, Series 2018-B7, Class A4, 4.51% 5/15/2053 <sup>3,10</sup>	6,954	6,551
	Benchmark Mortgage Trust, Series 2020-B19, Class A5, 1.85% 9/15/2053 <sup>10</sup>	10,000	7,764
	Benchmark Mortgage Trust, Series 2021-B23, Class A5, 2.07% 2/15/2054 <sup>10</sup>	5,000	3,854
	Benchmark Mortgage Trust, Series 2021-B24, Class A4, 2.264% 3/15/2054 <sup>10</sup>	900	720
	Benchmark Mortgage Trust, Series 2021-B25, Class A5, 2.577% 4/15/2054 <sup>10</sup>	14,719	11,731
	Benchmark Mortgage Trust, Series 2021-B27, Class A5, 2.39% 7/15/2054 <sup>10</sup>	5,000	3,921
	Benchmark Mortgage Trust, Series 2021-B31, Class A5, 2.669% 12/15/2054 <sup>10</sup>	5,000	4,098
	Benchmark Mortgage Trust, Series 2022-B32, Class A5, 3.002% 1/15/2055 <sup>10</sup>	11,500	9,357
	Benchmark Mortgage Trust, Series 2022-B33, Class A5, 3.458% 3/15/2055 <sup>10</sup>	3,000	2,627
	Benchmark Mortgage Trust, Series 2022-B35, Class A5, 4.593% 5/15/2055 <sup>3,10</sup>	6,928	6,337
	Benchmark Mortgage Trust, Series 2022-B36, Class A5, 4.470% 7/15/2055 <sup>3,10</sup>	29,367	27,598
	Benchmark Mortgage Trust, Series 2022-B37, Class A5, 5.943% 11/15/2055 <sup>3,10</sup>	2,522	2,626
	Benchmark Mortgage Trust, Series 2023-B38, Class A4, 5.525% 4/15/2056 <sup>10</sup>	7,636	7,779
	Benchmark Mortgage Trust, Series 2019-B13, Class A4, 2.952% 8/15/2057 <sup>10</sup>	730	631
	Benchmark Mortgage Trust, Series 2019-B10, Class A3, 3.455% 3/15/2062 <sup>10</sup>	500	449
	Benchmark Mortgage Trust, Series 2019-B14, Class A5, 3.049% 12/15/2062 <sup>10</sup>	5,000	4,323
	BOCA Commercial Mortgage Trust, Series 2022-BOCA, Class A, (1-month USD CME Term SOFR + 1.77%) 6.917% 5/15/2039 <sup>2,3,10</sup>	60,445	60,109
	BPR Trust, Series 2022-OANA, Class A, (1-month USD CME Term SOFR + 1.898%) 7.045% 4/15/2037 <sup>2,3,10</sup>	20,378	19,811
	BX Trust, Series 2022-CSMO, Class A, (1-month USD CME Term SOFR + 2.115%) 7.262% 6/15/2027 <sup>2,3,10</sup>	54,030	54,028



Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Commercial mortgage-backed securities (continued)</b>	BX Trust, Series 2021-SDMF, Class A, (1-month USD-LIBOR + 0.589%) 5.782% 9/15/2034 <sup>2,3,10</sup>	USD954	\$ 922
	BX Trust, Series 2021-VOLT, Class A, (1-month USD-LIBOR + 0.70%) 5.893% 9/15/2036 <sup>2,3,10</sup>	103,652	100,426
	BX Trust, Series 2021-ARIA, Class A, (1-month USD-LIBOR + 0.899%) 6.092% 10/15/2036 <sup>2,3,10</sup>	26,873	26,075
	BX Trust, Series 2021-RISE, Class A, (1-month USD-LIBOR + 0.74%) 5.941% 11/15/2036 <sup>2,3,10</sup>	74,996	73,063
	BX Trust, Series 2022-IND, Class A, (1-month USD CME Term SOFR + 1.491%) 6.638% 4/15/2037 <sup>2,3,10</sup>	34,319	33,848
	BX Trust, Series 2021-SOAR, Class A, (1-month USD-LIBOR + 0.67%) 5.863% 6/15/2038 <sup>2,3,10</sup>	41,880	40,821
	BX Trust, Series 2021-ACNT, Class A, (1-month USD-LIBOR + 0.85%) 6.043% 11/15/2038 <sup>2,3,10</sup>	66,291	64,709
	BX Trust, Series 2022-PSB, Class A, (1-month USD CME Term SOFR + 2.451%) 7.598% 8/15/2039 <sup>2,3,10</sup>	8,719	8,706
	BX Trust, Series 2022-GPA, Class A, (1-month USD CME Term SOFR + 2.165%) 7.312% 10/15/2039 <sup>2,3,10</sup>	21,702	21,710
	BX Trust, Series 2023-VLT2, Class A, (1-month USD CME Term SOFR + 2.281%) 7.34% 6/15/2040 <sup>2,3,10</sup>	28,351	28,313
	BXP Trust, Series 2017-GM, Class A, 3.379% 6/13/2039 <sup>2,10</sup>	4,500	4,039
	CD Commercial Mortgage Trust, Series 2017-CD6, Class A5, 3.456% 11/13/2050 <sup>10</sup>	5,576	5,057
	Citigroup Commercial Mortgage Trust, Series 2023-SMRT, Class A, 6.015% 6/10/2028 <sup>2,3,10</sup>	142,455	142,460
	Citigroup Commercial Mortgage Trust, Series 2023-PRM3, Class A, 6.36% 7/10/2028 <sup>2,3,10</sup>	8,000	8,147
	Citigroup Commercial Mortgage Trust, Series 2014-GC21, Class B, 4.328% 5/10/2047 <sup>3,10</sup>	1,800	1,675
	Citigroup Commercial Mortgage Trust, Series 2015-GC27, Class A4, 2.878% 2/10/2048 <sup>10</sup>	755	725
	Citigroup Commercial Mortgage Trust, Series 2016-GC36, Class A5, 3.616% 2/10/2049 <sup>10</sup>	1,525	1,425
	Citigroup Commercial Mortgage Trust, Series 2016-GC37, Class A4, 3.314% 4/10/2049 <sup>10</sup>	2,740	2,556
	Citigroup Commercial Mortgage Trust, Series 2016-C1, Class AS, 3.514% 5/10/2049 <sup>10</sup>	500	454
	Citigroup Commercial Mortgage Trust, Series 2017-B1, Class A3, 3.197% 8/15/2050 <sup>10</sup>	6,159	5,600
	Citigroup Commercial Mortgage Trust, Series 2017-C4, Class A4, 3.471% 10/12/2050 <sup>10</sup>	2,930	2,694
	Citigroup Commercial Mortgage Trust, Series 2019-GC41, Class AA, 2.62% 8/10/2056 <sup>10</sup>	200	170
	Citigroup Commercial Mortgage Trust, Series 2015-GC33, Class A3, 3.515% 9/10/2058 <sup>10</sup>	4,659	4,402
	Commercial Mortgage Trust, Series 2012-CR3, Class AM, 3.416% 10/15/2045 <sup>2,10</sup>	358	326
	Commercial Mortgage Trust, Series 2014-CR15, Class A4, 4.074% 2/10/2047 <sup>3,10</sup>	3,000	2,958
	Commercial Mortgage Trust, Series 2014-CR16, Class A3, 3.775% 4/10/2047 <sup>10</sup>	1,921	1,885
	Commercial Mortgage Trust, Series 2014-LC15, Class AM, 4.198% 4/10/2047 <sup>10</sup>	850	821
	Commercial Mortgage Trust, Series 2014-CR16, Class AM, 4.278% 4/10/2047 <sup>10</sup>	1,070	1,043
	Commercial Mortgage Trust, Series 2014-UBS4, Class A5, 3.694% 8/10/2047 <sup>10</sup>	910	881
	Commercial Mortgage Trust, Series 2014-CR19, Class AM, 4.08% 8/10/2047 <sup>10</sup>	750	720
	Commercial Mortgage Trust, Series 2014-LC17, Class A5, 3.917% 10/10/2047 <sup>10</sup>	886	858
	Commercial Mortgage Trust, Series 2014-LC17, Class B, 4.49% 10/10/2047 <sup>3,10</sup>	2,200	2,098
	Commercial Mortgage Trust, Series 2016-COR1, Class A4, 3.091% 10/10/2049 <sup>10</sup>	4,000	3,642
	Commercial Mortgage Trust, Series 2015-PC1, Class A4, 3.62% 7/10/2050 <sup>10</sup>	1,037	995
	Commercial Mortgage Trust, Series 2013-CR11, Class B, 5.290% 8/10/2050 <sup>3,10</sup>	500	496
	Commercial Mortgage Trust, Series 2017-COR2, Class A2, 3.239% 9/10/2050 <sup>10</sup>	825	758
	Commercial Mortgage Trust, Series 2017-COR2, Class A3, 3.51% 9/10/2050 <sup>10</sup>	2,261	2,060
	CSAIL Commercial Mortgage Trust, Series 2015-C4, Class AS, 4.174% 11/15/2048 <sup>3,10</sup>	999	934
	CSAIL Commercial Mortgage Trust, Series 2015-C1, Class B, 4.044% 4/15/2050 <sup>3,10</sup>	600	530
	CSAIL Commercial Mortgage Trust, Series 2017-CX9, Class A4, 3.176% 9/15/2050 <sup>10</sup>	2,375	2,176
	CSAIL Commercial Mortgage Trust, Series 2019-C17, Class A5, 3.016% 9/15/2052 <sup>10</sup>	2,000	1,724
	CSAIL Commercial Mortgage Trust, Series 2015-C2, Class A3, 3.231% 6/15/2057 <sup>10</sup>	2,354	2,262
	Deutsche Bank Commercial Mortgage Trust, Series 2016-C1, Class AM, 3.539% 5/10/2049 <sup>10</sup>	500	456
	Extended Stay America Trust, Series 2021-ESH, Class A, (1-month USD-LIBOR + 1.08%) 6.273% 7/15/2038 <sup>2,3,10</sup>	14,100	13,839
	Extended Stay America Trust, Series 2021-ESH, Class B, (1-month USD-LIBOR + 1.38%) 6.573% 7/15/2038 <sup>2,3,10</sup>	3,508	3,427

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

Principal amount  
(000)Value  
(000)**Mortgage-backed obligations (continued)**

<b>Commercial mortgage-backed securities (continued)</b>	Extended Stay America Trust, Series 2021-ESH, Class C, (1-month USD-LIBOR + 1.70%) 6.893% 7/15/2038 <sup>2,3,10</sup>	USD3,471	\$ 3,384
	Extended Stay America Trust, Series 2021-ESH, Class D, (1-month USD-LIBOR + 2.25%) 7.443% 7/15/2038 <sup>2,3,10</sup>	3,637	3,542
	FIVE Mortgage Trust, Series 2023-V1, Class A3, 5.668% 2/10/2056 <sup>10</sup>	11,246	11,233
	Fontainebleau Miami Beach Trust, CMO, Series 2019-FBLU, Class A, 3.144% 12/10/2036 <sup>2,10</sup>	7,696	7,287
	Grace Mortgage Trust, Series 2020-GRCE, Class A, 2.347% 12/10/2040 <sup>2,10</sup>	7,590	5,918
	Great Wolf Trust, Series 2019-WOLF, Class A, (1-month USD CME Term SOFR + 1.148%) 6.295% 12/15/2036 (1-month USD CME Term SOFR + 1.348% on 12/15/2023) <sup>1,2,10</sup>	42,526	42,046
	GS Mortgage Securities Trust, Series 2022-SHIP, Class A, (1-month USD CME Term SOFR + 0.731%) 5.878% 8/15/2024 <sup>2,3,10</sup>	4,884	4,853
	GS Mortgage Securities Trust, Series 2022-SHIP, Class B, (1-month USD CME Term SOFR + 1.424%) 6.571% 8/15/2024 <sup>2,3,10</sup>	1,318	1,311
	GS Mortgage Securities Trust, Series 2022-SHIP, Class D, (1-month USD CME Term SOFR + 1.607%) 6.754% 8/15/2024 <sup>2,3,10</sup>	3,048	2,997
	GS Mortgage Securities Trust, Series 2022-SHIP, Class C, (1-month USD CME Term SOFR + 1.919%) 8.393% 8/15/2036 (1-month USD CME Term SOFR + 2.419% on 8/15/2023) <sup>1,2,10</sup>	908	902
	GS Mortgage Securities Trust, Series 2014-GC24, Class A5, 3.931% 9/10/2047 <sup>10</sup>	5,708	5,510
	GS Mortgage Securities Trust, Series 2020-GS1, Class A2, 3.47% 11/10/2048 <sup>10</sup>	3,000	2,828
	GS Mortgage Securities Trust, Series 2016-GS4, Class A3, 3.178% 11/10/2049 <sup>10</sup>	2,372	2,193
	GS Mortgage Securities Trust, Series 2016-GS4, Class A4, 3.442% 11/10/2049 <sup>3,10</sup>	2,654	2,452
	GS Mortgage Securities Trust, Series 2017-GS7, Class A3, 3.167% 8/10/2050 <sup>10</sup>	855	768
	GS Mortgage Securities Trust, Series 2017-GS7, Class A4, 3.43% 8/10/2050 <sup>10</sup>	1,000	904
	GS Mortgage Securities Trust, Series 2019-GC38, Class A4, 3.968% 2/10/2052 <sup>10</sup>	255	237
	GS Mortgage Securities Trust, Series 2020-GC45, Class A5, 2.911% 2/13/2053 <sup>10</sup>	174	149
	GS Mortgage Securities Trust, Series 2020-GC47, Class A5, 2.377% 5/12/2053 <sup>10</sup>	7,483	6,100
	ILPT Commercial Mortgage Pass-through Certificates, Series 2022-LPF2, Class A, (1-month USD CME Term SOFR + 2.245%) 7.392% 10/15/2039 <sup>2,3,10</sup>	23,009	22,986
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C18, Class A5, 4.079% 2/15/2047 <sup>10</sup>	8,195	8,057
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class A4, 3.997% 4/15/2047 <sup>10</sup>	1,858	1,827
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C19, Class B, 4.394% 4/15/2047 <sup>3,10</sup>	600	574
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C23, Class B, 4.629% 9/15/2047 <sup>3,10</sup>	100	94
	JPMBB Commercial Mortgage Securities Trust, Series 2014-C26, Class B, 3.951% 1/15/2048 <sup>10</sup>	2,333	2,090
	JPMDB Commercial Mortgage Securities Trust, Series 2017-C5, Class A5, 3.694% 3/15/2050 <sup>10</sup>	1,600	1,477
	JPMDB Commercial Mortgage Securities Trust, Series 2017-C7, Class A5, 3.409% 10/15/2050 <sup>10</sup>	1,683	1,530
	JPMDB Commercial Mortgage Securities Trust, Series 2019-COR6, Class A4, 3.057% 11/13/2052 <sup>10</sup>	975	822
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2022-OPO, Class A, 3.024% 1/5/2039 <sup>2,10</sup>	42,523	33,981
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2021-410T, Class A, 2.287% 3/5/2042 <sup>2,10</sup>	1,920	1,501
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2013-C16, Class A4, 4.166% 12/15/2046 <sup>10</sup>	1,020	1,015
	JPMorgan Chase Commercial Mortgage Securities Trust, Series 2016-JP4, Class A4, 3.648% 12/15/2049 <sup>3,10</sup>	5,095	4,730
	Manhattan West Mortgage Trust, Series 2020-1MW, Class A, 2.13% 9/10/2039 <sup>2,10</sup>	1,126	962
	MHC Commercial Mortgage Trust, CMO, Series 2021-MHC, Class A, (1-month USD CME Term SOFR + 0.915%) 6.062% 4/15/2038 <sup>2,3,10</sup>	21,390	21,018
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C11, Class A4, 4.284% 8/15/2046 <sup>3,10</sup>	4,035	4,021
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2013-C13, Class A-4, 4.039% 11/15/2046 <sup>10</sup>	1,934	1,915
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A4, 4.051% 4/15/2047 <sup>10</sup>	238	236
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C16, Class A4, 3.60% 6/15/2047 <sup>10</sup>	512	502

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

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Commercial mortgage-backed securities (continued)</b>	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2014-C17, Class A5, 3.741% 8/15/2047 <sup>10</sup>	USD24,171	\$ 23,447
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C27, Class A4, 3.753% 12/15/2047 <sup>10</sup>	525	496
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C22, Class A-4, 3.306% 4/15/2048 <sup>10</sup>	1,870	1,775
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C25, Class A-4, 3.372% 10/15/2048 <sup>10</sup>	1,300	1,237
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C30, Class A4, 2.60% 9/15/2049 <sup>10</sup>	246	225
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C31, Class A-S, 3.102% 11/15/2049 <sup>10</sup>	3,000	2,727
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2016-C32, Class A-4, 3.72% 12/15/2049 <sup>10</sup>	5,280	4,938
	Morgan Stanley Bank of America Merrill Lynch Trust, Series 2015-C23, Class A3, 3.451% 7/15/2050 <sup>10</sup>	550	523
	Morgan Stanley Capital I Trust, Series 2015-UBS8, Class AS, 4.114% 12/15/2048 <sup>10</sup>	1,730	1,601
	One Market Plaza Trust, Series 2017-1MKT, Class A, 3.614% 2/10/2032 <sup>2,10</sup>	1,220	1,129
	One Market Plaza Trust, Series 2017-1MKT, Class C, 4.016% 2/10/2032 <sup>2,10</sup>	1,000	861
	SLG Office Trust, Series 2021-OVA, Class A, 2.585% 7/15/2041 <sup>2,10</sup>	23,334	18,760
	SREIT Trust, Series 2021-FLWR, Class A, (1-month USD-LIBOR + 0.577%) 5.77% 7/15/2036 <sup>2,3,10</sup>	46,039	44,703
	SREIT Trust, Series 2021-MFP, Class A, (1-month USD-LIBOR + 0.731%) 5.924% 11/15/2038 <sup>2,3,10</sup>	51,446	50,034
	StorageMart Commercial Mortgage Trust, Series 2022-MINI, Class A, (1-month USD CME Term SOFR + 1.00%) 6.147% 1/15/2039 <sup>2,3,10</sup>	55,785	54,121
	Wells Fargo Commercial Mortgage Trust, Series 2014-LC18, Class A5, 3.405% 12/15/2047 <sup>10</sup>	290	277
	Wells Fargo Commercial Mortgage Trust, Series 2015-C28, Class A4, 3.54% 5/15/2048 <sup>10</sup>	4,380	4,164
	Wells Fargo Commercial Mortgage Trust, Series 2015-SG1, Class A-4, 3.789% 9/15/2048 <sup>10</sup>	6,906	6,554
	Wells Fargo Commercial Mortgage Trust, Series 2015-C31, Class A4, 3.695% 11/15/2048 <sup>10</sup>	1,400	1,324
	Wells Fargo Commercial Mortgage Trust, Series 2015-P2, Class A4, 3.809% 12/15/2048 <sup>10</sup>	1,137	1,076
	Wells Fargo Commercial Mortgage Trust, Series 2016-C34, Class A4, 3.096% 6/15/2049 <sup>10</sup>	6,190	5,689
	Wells Fargo Commercial Mortgage Trust, Series 2016-C34, Class AS, 3.484% 6/15/2049 <sup>10</sup>	380	344
	Wells Fargo Commercial Mortgage Trust, Series 2016-C37, Class A5, 3.794% 12/15/2049 <sup>10</sup>	6,370	5,965
	Wells Fargo Commercial Mortgage Trust, Series 2014-LC16, Class A5, 3.817% 8/15/2050 <sup>10</sup>	2,302	2,234
	Wells Fargo Commercial Mortgage Trust, Series 2017-C40, Class A4, 3.581% 10/15/2050 <sup>10</sup>	1,154	1,059
	Wells Fargo Commercial Mortgage Trust, Series 2018-C46, Class A3, 3.888% 8/15/2051 <sup>10</sup>	6,500	6,209
	Wells Fargo Commercial Mortgage Trust, Series 2019-C54, Class A4, 3.146% 12/15/2052 <sup>10</sup>	3,898	3,401
	Wells Fargo Commercial Mortgage Trust, Series 2015-NXS3, Class D, 3.153% 9/15/2057 <sup>2,10</sup>	1,667	1,377
	Wells Fargo Commercial Mortgage Trust, Series 2015-LC22, Class C, 4.696% 9/15/2058 <sup>3,10</sup>	1,000	899
	Wells Fargo Commercial Mortgage Trust, Series 2016-C33, Class A4, 3.426% 3/15/2059 <sup>10</sup>	1,320	1,234
	Wells Fargo Commercial Mortgage Trust, Series 2016-C36, Class A4, 3.065% 11/15/2059 <sup>10</sup>	3,853	3,498
	Wells Fargo Commercial Mortgage Trust, Series 2017-RC1, Class A4, 3.631% 1/15/2060 <sup>10</sup>	510	473
	WF-RBS Commercial Mortgage Trust, Series 2013-C16, Class B, 5.161% 9/15/2046 <sup>3,10</sup>	1,450	1,419
	WF-RBS Commercial Mortgage Trust, Series 2014-C19, Class B, 4.723% 3/15/2047 <sup>3,10</sup>	2,000	1,923
	WF-RBS Commercial Mortgage Trust, Series 2014-C22, Class A4, 3.488% 9/15/2057 <sup>10</sup>	9,798	9,472
	WMRK Commercial Mortgage Trust, Series 2022-WMRK, Class A, (1-month USD CME Term SOFR + 2.789%) 7.936% 11/15/2027 <sup>2,3,10</sup>	15,228	15,248
			1,462,107

Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Collateralized mortgage-backed obligations (privately originated) 1.30%</b>	Arroyo Mortgage Trust, Series 2021-1R, Class A1, 1.175% 10/25/2048 <sup>2,3,10</sup>	USD13,110	\$10,525
	Arroyo Mortgage Trust, Series 2020-1, Class A1A, 1.662% 3/25/2055 <sup>2,10</sup>	421	384
	Arroyo Mortgage Trust, Series 2022-1, Class A1A, 2.495% 12/25/2056 (3.495% on 2/25/2026) <sup>1,2,10</sup>	42,936	38,947
	BRAVO Residential Funding Trust, Series 2020-RPL2, Class A1, 2.00% 5/25/2059 <sup>2,3,10</sup>	2,358	2,106
	BRAVO Residential Funding Trust, Series 2020-RPL1, Class A1, 2.50% 5/26/2059 <sup>2,3,10</sup>	1,474	1,386
	BRAVO Residential Funding Trust, Series 2022-RPL1, Class A1, 2.75% 9/25/2061 <sup>2,10</sup>	16,707	14,636
	BRAVO Residential Funding Trust, Series 2022-NQM2, Class A1, 4.272% 11/25/2061 (5.272% on 5/25/2026) <sup>1,2,10</sup>	2,034	1,962
	BRAVO Residential Funding Trust, Series 2022-NQM3, Class A1, 5.108% 7/25/2062 (6.108% on 9/1/2026) <sup>1,2,10</sup>	3,283	3,172
	BRAVO Residential Funding Trust, Series 2022-R1, Class A, 3.125% 1/29/2070 (6.125% on 1/29/2025) <sup>1,2,10</sup>	3,086	2,763
	Cascade Funding Mortgage Trust, Series 2021-HB7, Class A, 1.151% 10/27/2031 <sup>2,3,10</sup>	15,232	14,333
	Cascade Funding Mortgage Trust, Series 2023-HB12, Class A, 4.25% 4/25/2033 <sup>2,3,10</sup>	4,299	4,121
	Cascade Funding Mortgage Trust, Series 2021-HB6, Class A, 0.898% 6/25/2036 <sup>2,3,10</sup>	9,601	9,104
	CFCRE Commercial Mortgage Trust, Series 2016-C7, Class A2, 3.585% 12/10/2054 <sup>10</sup>	1,822	1,704
	CIM Trust, Series 2018-R3, Class A1, 5.00% 12/25/2057 <sup>2,3,10</sup>	3,403	3,325
	CIM Trust, Series 2022-R2, Class A1, 3.75% 12/25/2061 <sup>2,3,10</sup>	37,029	34,103
	Citigroup Mortgage Loan Trust, Series 2021-J1, Class A4A, 2.50% 4/25/2051 <sup>2,3,10</sup>	1,827	1,418
	Citigroup Mortgage Loan Trust, Series 2020-EXP1, Class A1A, 1.804% 5/25/2060 <sup>2,3,10</sup>	541	487
	Citigroup Mortgage Loan Trust, Series 2018-RP1, Class M1, 3.00% 9/25/2064 <sup>2,3,10</sup>	3,731	3,300
	COLT Mortgage Loan Trust, Series 2021-5, Class A1, 1.726% 11/26/2066 <sup>2,3,10</sup>	6,107	5,083
	Connecticut Avenue Securities Trust, Series 2014-C01, Class M2, (1-month USD-LIBOR + 4.40%) 9.55% 1/25/2024 <sup>3,10</sup>	2,708	2,756
	Connecticut Avenue Securities Trust, Series 2014-C02A, Class 1M2, (1-month USD-LIBOR + 2.60%) 7.75% 5/25/2024 <sup>3,10</sup>	1,947	1,958
	Connecticut Avenue Securities Trust, Series 2014-C04, Class 1M2, (1-month USD-LIBOR + 4.90%) 10.05% 11/25/2024 <sup>3,10</sup>	1,736	1,805
	Connecticut Avenue Securities Trust, Series 2021-R01, Class 1M1, (30-day Average USD-SOFR + 0.75%) 5.817% 10/25/2041 <sup>2,3,10</sup>	290	289
	Connecticut Avenue Securities Trust, Series 2022-R06, Class 1M1, (30-day Average USD-SOFR + 2.75%) 7.817% 5/25/2042 <sup>2,3,10</sup>	895	912
	Connecticut Avenue Securities Trust, Series 2023-R01, Class 1M1, (30-day Average USD-SOFR + 2.40%) 7.467% 12/25/2042 <sup>2,3,10</sup>	1,328	1,337
	Credit Suisse Mortgage Trust, Series 2020-NET, Class A, 2.257% 8/15/2037 <sup>2,10</sup>	6,616	5,927
	Credit Suisse Mortgage Trust, Series 2019-RPL1, Class A1A, 3.65% 7/25/2058 <sup>2,3,10</sup>	674	641
	Credit Suisse Mortgage Trust, Series 2022-ATH3, Class A1, 4.991% 8/25/2067 <sup>2,3,10</sup>	717	696
	CS First Boston Mortgage Securities Corp., Series 2002-30, Class IA1, 7.50% 11/25/2032 <sup>10</sup>	131	130
	CS First Boston Mortgage Securities Corp., Series 2002-34, Class IA1, 7.50% 12/25/2032 <sup>10</sup>	58	60
	CS First Boston Mortgage Securities Corp., Series 2003-21, Class VA1, 6.50% 7/25/2033 <sup>10</sup>	637	608
	CS First Boston Mortgage Securities Corp., Series 2003-29, Class VA1, 7.00% 12/25/2033 <sup>10</sup>	157	157
	DATA 2023-CNTR Mortgage Trust, Series 2023-CNTR, Class A, 5.919% 8/12/2043 <sup>2,3,10</sup>	65,864	64,172
	Finance of America Structured Securities Trust, Series 2019-JR1, Class A, 2.00% 3/25/2069 <sup>2,10</sup>	11,205	12,084
	Finance of America Structured Securities Trust, Series 2019-JR2, Class A1, 2.00% 6/25/2069 <sup>2,10</sup>	12,241	12,282
	Flagstar Mortgage Trust, Series 2021-5INV, Class A2, 2.50% 7/25/2051 <sup>2,3,10</sup>	13,903	11,227
	Flagstar Mortgage Trust, Series 2021-6INV, Class A4, 2.50% 8/25/2051 <sup>2,3,10</sup>	12,998	10,496
	Flagstar Mortgage Trust, Series 2021-8INV, Class A3, 2.50% 9/25/2051 <sup>2,3,10</sup>	14,846	11,989
	Flagstar Mortgage Trust, Series 2021-10INV, Class A3, 2.50% 10/25/2051 <sup>2,3,10</sup>	38,067	30,882
	Flagstar Mortgage Trust, Series 2021-11INV, Class A4, 2.50% 11/25/2051 <sup>2,3,10</sup>	15,462	12,486
	Flagstar Mortgage Trust, Series 2021-11INV, Class A2, 3.00% 11/25/2051 <sup>2,3,10</sup>	2,616	2,209
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2016-DNA1, Class M3, (1-month USD-LIBOR + 5.55%) 10.70% 7/25/2028 <sup>3,10</sup>	2,151	2,286
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2021-DNA6, Class M1, (30-day Average USD-SOFR + 0.80%) 5.867% 10/25/2041 <sup>2,3,10</sup>	852	848
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA3, Class M1A, (30-day Average USD-SOFR + 2.00%) 7.067% 4/25/2042 <sup>2,3,10</sup>	8,888	8,917
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA4, Class M1A, (30-day Average USD-SOFR + 2.20%) 7.267% 5/25/2042 <sup>2,3,10</sup>	210	212
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA5, Class M1A, (30-day Average USD-SOFR + 2.95%) 8.017% 6/25/2042 <sup>2,3,10</sup>	2,243	2,285

Bonds, notes & other debt instruments (continued)

	Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>		
<b>Collateralized mortgage-backed obligations (privately originated) (continued)</b>	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1A, (30-day Average USD-SOFR + 2.15%) 7.217% 9/25/2042 <sup>2,3,10</sup>	USD3,596 \$ 3,619
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2022-DNA6, Class M1B, (30-day Average USD-SOFR + 3.70%) 8.767% 9/25/2042 <sup>2,3,10</sup>	7,561 7,806
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA1, Class M2, (1-month USD-LIBOR + 1.70%) 6.85% 1/25/2050 <sup>2,3,10</sup>	813 813
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA2, Class M2, (1-month USD-LIBOR + 1.85%) 7.00% 2/25/2050 <sup>2,3,10</sup>	1,564 1,569
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA3, Class B1, (1-month USD-LIBOR + 5.10%) 10.25% 6/27/2050 <sup>2,3,10</sup>	3,797 4,090
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA4, Class B1, (1-month USD-LIBOR + 6.00%) 11.15% 8/25/2050 <sup>2,3,10</sup>	4,067 4,520
	Freddie Mac Structured Agency Credit Risk Debt Notes, Series 2020-DNA5, Class M2, (30-day Average USD-SOFR + 2.80%) 7.622% 10/25/2050 <sup>2,3,10</sup>	1,720 1,749
	GCAT Trust, Series 2021-NQM6, Class A1, 1.855% 8/25/2066 <sup>2,3,10</sup>	17,605 14,722
	GS Mortgage-Backed Securities Trust, Series 2022-PJ5, Class A4, 2.50% 10/25/2052 <sup>2,3,10</sup>	41,061 33,259
	Home Partners of America Trust, Series 2021-2, Class A, 1.901% 12/17/2026 <sup>2,10</sup>	26,337 23,002
	Home Partners of America Trust, Series 2022-1, Class A, 3.93% 4/17/2039 <sup>2,10</sup>	2,933 2,745
	Hundred Acre Wood Trust, Series 2021-INV1, Class A3, 2.50% 7/25/2051 <sup>2,3,10</sup>	4,709 3,802
	Imperial Fund Mortgage Trust, Series 2022-NQM7, Class A1, 7.369% 11/25/2067 (8.369% on 11/1/2026) <sup>1,2,10</sup>	29,030 29,206
	Imperial Fund Mortgage Trust, Series 2023-NQM1, Class A1, 5.941% 2/25/2068 (6.941% on 1/1/2027) <sup>1,2,10</sup>	6,905 6,808
	Legacy Mortgage Asset Trust, Series 2020-GS1, Class A1, 5.882% 10/25/2059 (6.882% on 1/25/2024) <sup>1,2,10</sup>	11,379 11,191
	Legacy Mortgage Asset Trust, Series 2020-GS4, Class A1, 6.25% 2/25/2060 <sup>2,3,10</sup>	4,275 4,238
	Legacy Mortgage Asset Trust, Series 2020-GS3, Class A1, 6.25% 5/25/2060 (7.25% on 4/25/2024) <sup>1,2,10</sup>	8,252 8,153
	Legacy Mortgage Asset Trust, Series 2020-GS5, Class A1, 3.25% 6/25/2060 (6.25% on 8/25/2023) <sup>1,2,10</sup>	18,132 17,818
	Legacy Mortgage Asset Trust, Series 2022-GS1, Class A1, 4.00% 2/25/2061 (7.00% on 4/25/2025) <sup>1,2,10</sup>	21,318 20,487
	Legacy Mortgage Asset Trust, Series 2021-GS2, Class A1, 1.75% 4/25/2061 <sup>2,3,10</sup>	9,402 8,740
	Legacy Mortgage Asset Trust, Series 2021-GS5, Class A1, 2.25% 7/25/2067 (5.25% on 11/25/2024) <sup>1,2,10</sup>	8,293 7,704
	Mello Mortgage Capital Acceptance Trust, Series 2021-MTG2, Class A1, 2.50% 6/25/2051 <sup>2,3,10</sup>	18,961 15,311
	Mello Mortgage Capital Acceptance Trust, Series 2021-MTG3, Class A3, 2.50% 7/1/2051 <sup>2,3,10</sup>	14,621 11,843
	Mello Warehouse Securitization Trust, Series 2021-3, Class A, (1-month USD-LIBOR + 0.85%) 6.00% 11/25/2055 <sup>2,3,10</sup>	88,549 87,543
	MFRA Trust, Series 2021-RPL1, Class A1, 1.131% 7/25/2060 <sup>2,3,10</sup>	17,586 15,518
	Mill City Mortgage Trust, Series 2016-1, Class M3, 3.35% 4/25/2057 <sup>2,3,10</sup>	3,000 2,836
	Mill City Mortgage Trust, Series 2019-GS2, Class A1, 2.75% 8/25/2059 <sup>2,3,10</sup>	4,420 4,121
	Mill City Mortgage Trust, Series 2018-1, Class A1, 3.25% 5/25/2062 <sup>2,3,10</sup>	123 118
	New Residential Mortgage Loan Trust, Series 2019-2A, Class A1, 4.25% 12/25/2057 <sup>2,3,10</sup>	1,995 1,889
	New Residential Mortgage Loan Trust, Series 2020-RPL1, Class A1, 2.75% 11/25/2059 <sup>2,3,10</sup>	9,543 8,792
	NewRez Warehouse Securitization Trust, Series 2021-1, Class A, (1-month USD-LIBOR + 0.75%) 5.90% 5/25/2055 <sup>2,3,10</sup>	42,288 41,994
	Onslow Bay Financial Mortgage Loan Trust, Series 2022-J1, Class A2, 2.50% 2/25/2052 <sup>2,3,10</sup>	1,090 883
	Onslow Bay Financial Mortgage Loan Trust, Series 2022-NQM9, Class A1A, 6.45% 9/25/2062 (7.45% on 11/1/2026) <sup>1,2,10</sup>	2,816 2,815
	Onslow Bay Financial Mortgage Loan Trust, Series 2023-NQM1, Class A1, 6.12% 11/25/2062 (7.12% on 12/1/2026) <sup>1,2,10</sup>	1,888 1,880
	Onslow Bay Financial Mortgage Loan Trust, Series 2023-NQM4, Class A1, 6.113% 3/25/2063 (7.113% on 5/1/2027) <sup>1,2,10</sup>	8,857 8,779
	PRKCM Trust, Series 2021-AFC2, Class A1, 2.071% 11/25/2056 <sup>2,3,10</sup>	18,274 15,045
	Progress Residential Trust, Series 2022-SFR3, Class A, 3.20% 4/17/2039 <sup>2,10</sup>	7,229 6,582
	Reverse Mortgage Investment Trust, Series 2021-HB1, Class A, 1.259% 11/25/2031 <sup>2,3,10</sup>	14,312 13,747
	TBW Mortgage-Backed Trust, Series 2007-2, Class A4B, (1-month USD-LIBOR + 0.42%) 5.99% 7/25/2037 <sup>3,10</sup>	7,362 6,449
	Towd Point Mortgage Trust, Series 2015-3, Class M2, 4.00% 3/25/2054 <sup>2,3,10</sup>	16,799 16,445



Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Mortgage-backed obligations (continued)</b>			
<b>Collateralized mortgage-backed obligations (privately originated) (continued)</b>	Towd Point Mortgage Trust, Series 2015-3, Class B1, 4.197% 3/25/2054 <sup>2,3,10</sup>	USD1,500	\$ 1,437
	Towd Point Mortgage Trust, Series 2016-1, Class B1, 4.146% 2/25/2055 <sup>2,3,10</sup>	4,000	3,799
	Towd Point Mortgage Trust, Series 2016-2, Class M1, 3.00% 8/25/2055 <sup>2,3,10</sup>	7,000	6,601
	Towd Point Mortgage Trust, Series 2016-2, Class B2, 3.501% 8/25/2055 <sup>2,3,10</sup>	3,200	2,757
	Towd Point Mortgage Trust, Series 2016-5, Class A1, 2.50% 10/25/2056 <sup>2,3,10</sup>	496	489
	Towd Point Mortgage Trust, Series 2017-1, Class A2, 3.50% 10/25/2056 <sup>2,3,10</sup>	3,000	2,885
	Towd Point Mortgage Trust, Series 2017-5, Class A1, 5.75% 2/25/2057 <sup>2,3,10</sup>	233	233
	Towd Point Mortgage Trust, Series 2017-2, Class A2, 3.25% 4/25/2057 <sup>2,3,10</sup>	7,000	6,765
	Towd Point Mortgage Trust, Series 2017-4, Class A1, 2.75% 6/25/2057 <sup>2,3,10</sup>	559	527
	Towd Point Mortgage Trust, Series 2017-4, Class M1, 3.25% 6/25/2057 <sup>2,3,10</sup>	1,575	1,363
	Towd Point Mortgage Trust, Series 2017-3, Class A1, 2.75% 7/25/2057 <sup>2,3,10</sup>	281	274
	Towd Point Mortgage Trust, Series 2017-6, Class A1, 2.75% 10/25/2057 <sup>2,3,10</sup>	946	898
	Towd Point Mortgage Trust, Series 2017-6, Class A2, 3.00% 10/25/2057 <sup>2,3,10</sup>	3,000	2,709
	Towd Point Mortgage Trust, Series 2018-1, Class A2, 3.25% 1/25/2058 <sup>2,3,10</sup>	10,000	9,283
	Towd Point Mortgage Trust, Series 2018-2, Class A1, 3.25% 3/25/2058 <sup>2,3,10</sup>	8,744	8,340
	Towd Point Mortgage Trust, Series 2018-3, Class M2, 3.875% 5/25/2058 <sup>2,3,10</sup>	6,000	5,013
	Towd Point Mortgage Trust, Series 2018-5, Class A1A, 3.25% 7/25/2058 <sup>2,3,10</sup>	274	263
	Towd Point Mortgage Trust, Series 2019-2, Class A1, 3.75% 12/25/2058 <sup>2,3,10</sup>	6,904	6,470
	Towd Point Mortgage Trust, Series 2019-A2, Class A2, 3.75% 12/25/2058 <sup>2,3,10</sup>	3,615	3,164
	Towd Point Mortgage Trust, Series 2019-4, Class M1B, 3.00% 10/25/2059 <sup>2,3,10</sup>	5,000	4,039
	Towd Point Mortgage Trust, Series 2019-4, Class A2, 3.25% 10/25/2059 <sup>2,3,10</sup>	4,590	3,962
	Towd Point Mortgage Trust, Series 2020-4, Class A1, 1.75% 10/25/2060 <sup>2,10</sup>	21,836	19,086
	Towd Point Mortgage Trust, Series 2023-1, Class A1, 3.75% 1/25/2063 <sup>2,10</sup>	2,071	1,899
	Treehouse Park Improvement Association No.1 9.75% 12/1/2033 <sup>2,5</sup>	10,592	9,370
	Tricon Residential Trust, Series 2021-SFR1, Class A, 1.943% 7/17/2038 <sup>2,10</sup>	29,677	26,419
	Tricon Residential Trust, Series 2023-SFR1, Class A, 5.10% 7/17/2040 <sup>2,10</sup>	10,774	10,535
	Tricon Residential Trust, Series 2023-SFR1, Class B, 5.10% 7/17/2040 <sup>2,10</sup>	7,963	7,637
	Tricon Residential Trust, Series 2023-SFR1, Class C, 5.10% 7/17/2040 <sup>2,10</sup>	1,536	1,458
	Verus Securitization Trust, Series 2023-1, Class A1, 5.85% 12/25/2067 (6.85% on 1/1/2027) <sup>1,2,10</sup>	5,501	5,438
	Verus Securitization Trust, Series 2023-3, Class A1, 5.93% 3/25/2068 (6.93% on 4/1/2027) <sup>1,2,10</sup>	204	201
	Verus Securitization Trust, Series 2023-5, Class A5, 6.476% 6/25/2068 (7.476% on 6/1/2027) <sup>1,2,10</sup>	721	723
			985,178
<b>Total mortgage-backed obligations</b>			<b>23,883,972</b>

**U.S. Treasury bonds & notes 26.86%**

<b>U.S. Treasury 23.78%</b>	U.S. Treasury 0.25% 9/30/2023	8,377	8,278
	U.S. Treasury 0.375% 10/31/2023	155,000	152,590
	U.S. Treasury 0.25% 11/15/2023	200,000	196,357
	U.S. Treasury 2.125% 11/30/2023	16,428	16,214
	U.S. Treasury 0.125% 12/15/2023	25,000	24,434
	U.S. Treasury 2.25% 12/31/2023	1	1
	U.S. Treasury 0.875% 1/31/2024	19,719	19,214
	U.S. Treasury 1.50% 2/29/2024	32,578	31,749
	U.S. Treasury 2.375% 2/29/2024	17,639	17,293
	U.S. Treasury 0.25% 3/15/2024	200	193
	U.S. Treasury 2.125% 3/31/2024	105,265	102,753
	U.S. Treasury 2.25% 3/31/2024	253,514	247,613
	U.S. Treasury 0.375% 4/15/2024	80,995	77,861
	U.S. Treasury 2.00% 4/30/2024	19,000	18,474
	U.S. Treasury 2.25% 4/30/2024	107,633	104,879
	U.S. Treasury 0.25% 5/15/2024	62,489	59,763
	U.S. Treasury 2.50% 5/15/2024	4,000	3,900
	U.S. Treasury 2.00% 5/31/2024	344,583	334,070
	U.S. Treasury 0.25% 6/15/2024	10,000	9,523
	U.S. Treasury 1.75% 6/30/2024	40,000	38,584
	U.S. Treasury 2.00% 6/30/2024	138,000	133,472
	U.S. Treasury 3.00% 7/31/2024	78,000	76,044
	U.S. Treasury 0.375% 8/15/2024	1,486	1,406
	U.S. Treasury 3.25% 8/31/2024	50,830	49,619
	U.S. Treasury 0.375% 9/15/2024	2,346	2,212
	U.S. Treasury 2.125% 9/30/2024	8,000	7,694
	U.S. Treasury 4.25% 9/30/2024	137,688	135,891
	U.S. Treasury 0.625% 10/15/2024	959	904

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

		Principal amount (000)	Value (000)
<b>U.S. Treasury bonds &amp; notes (continued)</b>			
U.S. Treasury (continued)	U.S. Treasury 1.50% 11/30/2024	USD1,000	\$ 950
	U.S. Treasury 2.125% 11/30/2024	18,000	17,244
	U.S. Treasury 1.00% 12/15/2024	813	765
	U.S. Treasury 2.25% 12/31/2024	3,000	2,874
	U.S. Treasury 4.25% 12/31/2024	778,810	768,048
	U.S. Treasury 4.125% 1/31/2025	663,419	653,052
	U.S. Treasury 2.75% 2/28/2025 <sup>12</sup>	477,926	460,535
	U.S. Treasury 4.625% 2/28/2025 <sup>12</sup>	1,511,457	1,499,886
	U.S. Treasury 2.625% 3/31/2025	100,126	96,127
	U.S. Treasury 3.875% 3/31/2025	362,525	355,425
	U.S. Treasury 3.875% 4/30/2025	30,000	29,415
	U.S. Treasury 0.25% 5/31/2025	1,000	915
	U.S. Treasury 2.875% 5/31/2025	186,366	179,376
	U.S. Treasury 4.25% 5/31/2025	943,520	931,648
	U.S. Treasury 4.625% 6/30/2025	88,000	87,626
	U.S. Treasury 3.00% 7/15/2025	23,070	22,237
	U.S. Treasury 3.125% 8/15/2025	94,500	91,280
	U.S. Treasury 3.00% 9/30/2025	380	366
	U.S. Treasury 3.00% 10/31/2025	26,469	25,460
	U.S. Treasury 2.25% 11/15/2025	50,000	47,253
	U.S. Treasury 4.50% 11/15/2025	76,376	75,975
	U.S. Treasury 0.375% 11/30/2025	522,200	471,447
	U.S. Treasury 4.00% 12/15/2025	160,001	157,505
	U.S. Treasury 2.625% 12/31/2025	822	783
	U.S. Treasury 3.875% 1/15/2026	10,870	10,668
	U.S. Treasury 0.375% 1/31/2026	125,000	112,236
	U.S. Treasury 4.00% 2/15/2026	46,978	46,264
	U.S. Treasury 0.50% 2/28/2026	150	135
	U.S. Treasury 4.625% 3/15/2026	1,770	1,772
	U.S. Treasury 3.75% 4/15/2026	355	347
	U.S. Treasury 0.75% 4/30/2026	245,000	220,648
	U.S. Treasury 1.625% 5/15/2026	50,000	46,153
	U.S. Treasury 3.625% 5/15/2026	21,356	20,839
	U.S. Treasury 0.75% 5/31/2026	1,245	1,118
	U.S. Treasury 0.75% 8/31/2026	43,323	38,645
	U.S. Treasury 0.875% 9/30/2026	4,857	4,346
	U.S. Treasury 1.125% 10/31/2026	5,265	4,734
	U.S. Treasury 2.00% 11/15/2026	15,600	14,431
	U.S. Treasury 1.25% 11/30/2026	75,500	68,027
	U.S. Treasury 1.625% 11/30/2026	— <sup>6</sup>	— <sup>6</sup>
	U.S. Treasury 2.25% 2/15/2027	3,000	2,790
	U.S. Treasury 1.875% 2/28/2027	95,500	87,543
	U.S. Treasury 2.75% 4/30/2027	76,100	71,876
	U.S. Treasury 0.50% 5/31/2027	16,000	13,830
	U.S. Treasury 2.625% 5/31/2027	328,902	309,002
	U.S. Treasury 0.50% 6/30/2027	6,000	5,173
	U.S. Treasury 3.25% 6/30/2027	31,952	30,727
	U.S. Treasury 2.75% 7/31/2027	164,000	154,594
	U.S. Treasury 0.50% 8/31/2027	28,519	24,464
	U.S. Treasury 4.125% 10/31/2027	22,500	22,376
	U.S. Treasury 3.875% 11/30/2027	73,500	72,455
	U.S. Treasury 3.875% 12/31/2027	112,100	110,519
	U.S. Treasury 0.75% 1/31/2028	6,000	5,146
	U.S. Treasury 3.50% 1/31/2028	11,709	11,367
	U.S. Treasury 2.75% 2/15/2028	17,398	16,349
	U.S. Treasury 1.125% 2/29/2028	73,806	64,312
	U.S. Treasury 4.00% 2/29/2028	122,298	121,395
	U.S. Treasury 1.25% 3/31/2028	75,580	66,131
	U.S. Treasury 3.625% 3/31/2028	4,056	3,961
	U.S. Treasury 2.875% 5/15/2028	16,027	15,120
	U.S. Treasury 1.25% 5/31/2028	11,954	10,426
	U.S. Treasury 3.625% 5/31/2028	83,551	81,712
	U.S. Treasury 1.25% 6/30/2028	42,000	36,563
	U.S. Treasury 1.00% 7/31/2028	44,385	38,061
	U.S. Treasury 2.875% 8/15/2028	3,760	3,542
	U.S. Treasury 1.125% 8/31/2028	105,045	90,499
	U.S. Treasury 5.25% 11/15/2028	42,000	44,165

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

		Principal amount (000)	Value (000)
<b>U.S. Treasury bonds &amp; notes (continued)</b>			
U.S. Treasury (continued)	U.S. Treasury 1.50% 11/30/2028	USD36,458	\$ 31,885
	U.S. Treasury 1.75% 1/31/2029	51,932	45,899
	U.S. Treasury 2.375% 3/31/2029	1,000	913
	U.S. Treasury 2.875% 4/30/2029 <sup>12</sup>	333,760	312,932
	U.S. Treasury 2.375% 5/15/2029	30,000	27,347
	U.S. Treasury 1.625% 8/15/2029	398	347
	U.S. Treasury 3.875% 9/30/2029	65,000	64,350
	U.S. Treasury 3.875% 12/31/2029	2,819,618	2,794,387
	U.S. Treasury 3.50% 1/31/2030	100,000	97,024
	U.S. Treasury 1.50% 2/15/2030	40,500	34,682
	U.S. Treasury 4.00% 2/28/2030	12,292	12,281
	U.S. Treasury 3.625% 3/31/2030	17,124	16,745
	U.S. Treasury 3.75% 5/31/2030	150,000	147,876
	U.S. Treasury 1.625% 5/15/2031	47,450	40,316
	U.S. Treasury 1.25% 8/15/2031	20,972	17,205
	U.S. Treasury 1.375% 11/15/2031	1,027	846
	U.S. Treasury 1.875% 2/15/2032	25,000	21,402
	U.S. Treasury 2.875% 5/15/2032	9,665	8,957
	U.S. Treasury 2.75% 8/15/2032	4,519	4,141
	U.S. Treasury 4.125% 11/15/2032	73,756	75,363
	U.S. Treasury 3.50% 2/15/2033	25,860	25,174
	U.S. Treasury 3.375% 5/15/2033	344,823	333,068
	U.S. Treasury 4.25% 5/15/2039	68,513	71,658
	U.S. Treasury 4.50% 8/15/2039 <sup>12</sup>	127,570	137,200
	U.S. Treasury 1.125% 5/15/2040	38,625	25,046
	U.S. Treasury 1.125% 8/15/2040	35,000	22,510
	U.S. Treasury 1.375% 11/15/2040	30,124	20,158
	U.S. Treasury 1.875% 2/15/2041	155,839	113,148
	U.S. Treasury 1.75% 8/15/2041	50,819	35,710
	U.S. Treasury 2.00% 11/15/2041	17,595	12,880
	U.S. Treasury 3.125% 11/15/2041	300	264
	U.S. Treasury 2.375% 2/15/2042 <sup>12</sup>	257,616	200,591
	U.S. Treasury 3.25% 5/15/2042	57,700	51,474
	U.S. Treasury 2.75% 8/15/2042	7,000	5,770
	U.S. Treasury 4.00% 11/15/2042	73,092	72,602
	U.S. Treasury 3.875% 2/15/2043	111,000	108,179
	U.S. Treasury 2.875% 5/15/2043	23,810	19,906
	U.S. Treasury 3.875% 5/15/2043	55,229	54,036
	U.S. Treasury 3.375% 5/15/2044	38,700	34,880
	U.S. Treasury 2.50% 2/15/2045	51,000	39,478
	U.S. Treasury 3.00% 5/15/2045	1,460	1,233
	U.S. Treasury 3.00% 11/15/2045	10,552	8,897
	U.S. Treasury 2.50% 2/15/2046	140,481	108,106
	U.S. Treasury 2.50% 5/15/2046	18,730	14,399
	U.S. Treasury 2.25% 8/15/2046	4,500	3,287
	U.S. Treasury 2.875% 11/15/2046	9,369	7,715
	U.S. Treasury 3.00% 2/15/2047	39,950	33,625
	U.S. Treasury 3.00% 5/15/2047	81,322	68,455
	U.S. Treasury 2.75% 8/15/2047	500	402
	U.S. Treasury 2.75% 11/15/2047	5,300	4,261
	U.S. Treasury 3.00% 2/15/2048 <sup>12</sup>	140,821	118,655
	U.S. Treasury 3.125% 5/15/2048	5,150	4,443
	U.S. Treasury 3.00% 8/15/2048	11,100	9,360
	U.S. Treasury 3.375% 11/15/2048	4,545	4,104
	U.S. Treasury 3.00% 2/15/2049	123,341	104,298
	U.S. Treasury 2.875% 5/15/2049	169,149	139,823
	U.S. Treasury 2.25% 8/15/2049	131,423	95,499
	U.S. Treasury 2.375% 11/15/2049	81,108	60,548
	U.S. Treasury 2.00% 2/15/2050	51,200	35,084
	U.S. Treasury 1.25% 5/15/2050 <sup>12</sup>	209,788	117,908
	U.S. Treasury 1.375% 8/15/2050 <sup>12</sup>	502,790	292,063
	U.S. Treasury 1.625% 11/15/2050	243,175	150,883
	U.S. Treasury 1.875% 2/15/2051	46,906	31,028
	U.S. Treasury 2.375% 5/15/2051	59,648	44,305
	U.S. Treasury 2.00% 8/15/2051	157,105	106,962
	U.S. Treasury 1.875% 11/15/2051	104,285	68,771
	U.S. Treasury 2.25% 2/15/2052	203,900	147,211

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>U.S. Treasury bonds &amp; notes (continued)</b>			
<b>U.S. Treasury (continued)</b>	U.S. Treasury 2.875% 5/15/2052	USD221,200	\$ 183,097
	U.S. Treasury 3.00% 8/15/2052	8,130	6,906
	U.S. Treasury 4.00% 11/15/2052	82,062	84,198
	U.S. Treasury 3.625% 2/15/2053 <sup>12</sup>	902,823	865,543
	U.S. Treasury 3.625% 5/15/2053	2,568	2,477
			18,013,814
<b>U.S. Treasury inflation-protected securities 3.08%</b>	U.S. Treasury Inflation-Protected Security 0.625% 1/15/2024 <sup>13</sup>	143,223	140,875
	U.S. Treasury Inflation-Protected Security 0.50% 4/15/2024 <sup>13</sup>	54,302	53,015
	U.S. Treasury Inflation-Protected Security 0.125% 7/15/2024 <sup>13</sup>	576,926	559,988
	U.S. Treasury Inflation-Protected Security 0.125% 10/15/2024 <sup>13</sup>	<sup>6</sup>	<sup>6</sup>
	U.S. Treasury Inflation-Protected Security 0.25% 1/15/2025 <sup>13</sup>	116,061	111,301
	U.S. Treasury Inflation-Protected Security 0.375% 7/15/2025 <sup>13</sup>	446,818	427,833
	U.S. Treasury Inflation-Protected Security 0.125% 10/15/2025 <sup>13</sup>	26,160	24,818
	U.S. Treasury Inflation-Protected Security 0.625% 1/15/2026 <sup>13</sup>	<sup>6</sup>	<sup>6</sup>
	U.S. Treasury Inflation-Protected Security 0.125% 4/15/2026 <sup>13</sup>	305,862	286,938
	U.S. Treasury Inflation-Protected Security 0.125% 10/15/2026 <sup>13</sup>	<sup>6</sup>	<sup>6</sup>
	U.S. Treasury Inflation-Protected Security 0.125% 4/15/2027 <sup>13</sup>	194,999	180,524
	U.S. Treasury Inflation-Protected Security 1.625% 10/15/2027 <sup>13</sup>	205,258	202,318
	U.S. Treasury Inflation-Protected Security 0.125% 1/15/2030 <sup>13</sup>	46,701	41,908
	U.S. Treasury Inflation-Protected Security 0.125% 1/15/2031 <sup>13</sup>	181,883	161,673
	U.S. Treasury Inflation-Protected Security 2.125% 2/15/2041 <sup>13</sup>	3,286	3,528
	U.S. Treasury Inflation-Protected Security 0.75% 2/15/2042 <sup>12,13</sup>	159,401	135,499
	U.S. Treasury Inflation-Protected Security 0.125% 2/15/2051 <sup>13</sup>	1,733	1,155
			2,331,373
<b>Total U.S. Treasury bonds &amp; notes</b>			20,345,187
<b>Asset-backed obligations 4.78%</b>			
ACHV ABS Trust, Series 2023-1, Class A, 6.42% 3/18/2030 <sup>2,10</sup>		564	564
ACHV ABS Trust, Series 2023-2PL, Class A, 6.42% 5/20/2030 <sup>2,10</sup>		3,562	3,564
ACHV ABS Trust, Series 2023-2PL, Class B, 6.88% 5/20/2030 <sup>2,10</sup>		1,327	1,320
Affirm Asset Securitization Trust, Series 2021-B, Class A, 1.03% 8/17/2026 <sup>2,10</sup>		5,063	4,926
Affirm Asset Securitization Trust, Series 2021-Z2, Class A, 1.17% 11/16/2026 <sup>2,10</sup>		4,807	4,638
Affirm Asset Securitization Trust, Series 2023-A, Class A, 6.61% 1/18/2028 <sup>2,10</sup>		2,679	2,667
AGL CLO, Ltd., Series 2022-18A, Class A1, (3-month USD CME Term SOFR + 1.32%) 6.376% 4/21/2031 <sup>2,3,10</sup>		68,249	67,729
AGL CLO, Ltd., Series 2022-18A, Class B, (3-month USD CME Term SOFR + 2.00%) 7.056% 4/21/2031 <sup>2,3,10</sup>		5,000	4,928
AGL CLO, Ltd., Series 2021-13, Class D, (3-month USD-LIBOR + 3.15%) 8.40% 10/20/2034 <sup>2,3,10</sup>		350	328
AGL CLO, Ltd., Series 2023-24, Class A1, (3-month USD CME Term SOFR + 2.00%) 7.076% 7/25/2036 <sup>2,3,10</sup>		22,438	22,451
American Credit Acceptance Receivables Trust, Series 2022-3, Class A, 4.12% 2/13/2026 <sup>2,10</sup>		4,608	4,593
American Credit Acceptance Receivables Trust, Series 2020-1, Class D, 2.39% 3/13/2026 <sup>2,10</sup>		640	635
American Credit Acceptance Receivables Trust, Series 2022-4, Class A, 6.20% 5/13/2026 <sup>2,10</sup>		505	505
American Credit Acceptance Receivables Trust, Series 2020-3, Class C, 1.85% 6/15/2026 <sup>2,10</sup>		931	928
American Credit Acceptance Receivables Trust, Series 2022-3, Class B, 4.55% 10/13/2026 <sup>2,10</sup>		2,376	2,348
American Credit Acceptance Receivables Trust, Series 2023-2, Class A, 5.89% 10/13/2026 <sup>2,10</sup>		8,829	8,806
American Credit Acceptance Receivables Trust, Series 2021-1, Class C, 0.83% 3/15/2027 <sup>2,10</sup>		1,348	1,335
American Credit Acceptance Receivables Trust, Series 2021-1, Class D, 1.14% 3/15/2027 <sup>2,10</sup>		2,226	2,146
American Credit Acceptance Receivables Trust, Series 2021-3, Class C, 0.98% 11/15/2027 <sup>2,10</sup>		8,674	8,518
American Credit Acceptance Receivables Trust, Series 2021-3, Class D, 1.34% 11/15/2027 <sup>2,10</sup>		4,780	4,473
American Express Credit Account Master Trust, Series 2023-2, Class A, 4.80% 5/15/2030 <sup>10</sup>		23,956	23,756
American Homes 4 Rent, Series 2014-SFR2, Class A, 3.786% 10/17/2036 <sup>2,10</sup>		13,078	12,690

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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
American Homes 4 Rent, Series 2015-SFR2, Class A, 3.732% 10/17/2052 <sup>2,10</sup>	USD31,378	\$30,070
American Homes 4 Rent, Series 2015-SFR2, Class B, 4.295% 10/17/2052 <sup>2,10</sup>	8,478	8,178
AmeriCredit Automobile Receivables Trust, Series 2023-1, Class A2A, 5.84% 10/19/2026 <sup>10</sup>	10,774	10,775
AmeriCredit Automobile Receivables Trust, Series 2021-2, Class B, 0.69% 1/19/2027 <sup>10</sup>	6,085	5,746
AmeriCredit Automobile Receivables Trust, Series 2021-2, Class C, 1.01% 1/19/2027 <sup>10</sup>	6,765	6,185
AmeriCredit Automobile Receivables Trust, Series 2021-2, Class D, 1.29% 6/18/2027 <sup>10</sup>	15,943	14,326
Apex Credit CLO, LLC, Series 2022-1, Class C, (3-month USD CME Term SOFR + 2.71%) 7.766% 4/22/2033 <sup>2,3,10</sup>	900	873
Apidos CLO, Ltd., Series 2022-42, Class D, (3-month USD CME Term SOFR + 5.76%) 10.356% 1/20/2036 <sup>2,3,10</sup>	750	757
Apidos CLO, Ltd., Series 2023-45, Class D, (3-month USD CME Term SOFR + 5.20%) 10.186% 4/26/2036 <sup>2,3,10</sup>	1,700	1,721
Ares CLO, Ltd., Series 2022-65A, Class A2, (3-month USD CME Term SOFR + 1.75%) 6.818% 7/25/2034 <sup>2,3,10</sup>	18,000	17,827
Avis Budget Rental Car Funding (AESOP), LLC, Series 2018-1A, Class A, 3.70% 9/20/2024 <sup>2,10</sup>	5,175	5,162
Avis Budget Rental Car Funding (AESOP), LLC, Series 2018-2A, Class A, 4.00% 3/20/2025 <sup>2,10</sup>	34,200	33,882
Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-2A, Class D, 3.04% 9/22/2025 <sup>2,10</sup>	9,000	8,381
Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-2A, Class A, 3.35% 9/22/2025 <sup>2,10</sup>	10,160	9,864
Avis Budget Rental Car Funding (AESOP), LLC, Series 2019-3A, Class A, 2.36% 3/20/2026 <sup>2,10</sup>	6,460	6,104
Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-1A, Class A, 2.33% 8/20/2026 <sup>2,10</sup>	12,814	11,928
Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 2.02% 2/20/2027 <sup>2,10</sup>	18,971	17,207
Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2A, Class B, 2.96% 2/20/2027 <sup>2,10</sup>	1,798	1,655
Avis Budget Rental Car Funding (AESOP), LLC, Series 2020-2, Class A, 4.25% 2/20/2027 <sup>2,10</sup>	3,581	3,335
Avis Budget Rental Car Funding (AESOP), LLC, Series 2022-5, Class A, 6.12% 4/20/2027 <sup>2,10</sup>	7,921	7,927
Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class A, 1.38% 8/20/2027 <sup>2,10</sup>	22,390	19,699
Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class B, 1.63% 8/20/2027 <sup>2,10</sup>	3,398	2,963
Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class C, 2.13% 8/20/2027 <sup>2,10</sup>	1,211	1,048
Avis Budget Rental Car Funding (AESOP), LLC, Series 2021-1A, Class D, 3.71% 8/20/2027 <sup>2,10</sup>	5,000	4,231
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-2, Class A, 5.20% 10/20/2027 <sup>2,10</sup>	4,434	4,342
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-3A, Class A, 5.44% 2/22/2028 <sup>2,10</sup>	8,782	8,658
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-5, Class A, 5.78% 4/20/2028 <sup>2,10</sup>	49,213	48,849
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-1, Class A, 5.25% 4/20/2029 <sup>2,10</sup>	8,202	8,013
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-4, Class A, 5.49% 6/20/2029 <sup>2,10</sup>	12,830	12,651
Avis Budget Rental Car Funding (AESOP), LLC, Series 2023-6, Class A, 5.81% 12/20/2029 <sup>2,10</sup>	38,230	38,209
BA Credit Card Trust, Series 2022-A2, Class A2, 5.00% 4/17/2028 <sup>10</sup>	1,020	1,016
Bain Capital Credit CLO, Ltd., Series 2022-4, Class A2, (3-month USD CME Term SOFR + 1.96%) 6.95% 7/16/2035 <sup>2,3,10</sup>	5,000	5,005
Bain Capital Credit CLO, Ltd., Series 2023-3, Class D, (3-month USD CME Term SOFR + 5.25%) 10.489% 7/24/2036 <sup>2,3,10</sup>	500	500
Ballyrock CLO, Ltd., Series 2019-2A, Class A1AR, (3-month USD-LIBOR + 1.00%) 6.379% 11/20/2030 <sup>2,3,10</sup>	12,370	12,271
Bankers Healthcare Group Securitization Trust, Series 2020-A, Class A, 2.56% 9/17/2031 <sup>2,10</sup>	195	191
Bankers Healthcare Group Securitization Trust, Series 2020-A, Class B, 3.59% 9/17/2031 <sup>2,10</sup>	4,310	4,071



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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Bankers Healthcare Group Securitization Trust, Series 2021-A, Class A, 1.42% 11/17/2033 <sup>2,10</sup>	USD914	\$ 853
Bankers Healthcare Group Securitization Trust, Series 2021-A, Class B, 2.79% 11/17/2033 <sup>2,10</sup>	914	804
Bankers Healthcare Group Securitization Trust, Series 2021-B, Class A, 0.90% 10/17/2034 <sup>2,10</sup>	759	727
Bankers Healthcare Group Securitization Trust, Series 2021-B, Class B, 1.67% 10/17/2034 <sup>2,10</sup>	1,533	1,355
Battalion CLO, Ltd., Series 2022-23A, Class A, (3-month USD CME Term SOFR + 1.44%) 6.426% 5/19/2036 <sup>2,3,10</sup>	8,000	7,863
Birch Grove CLO, Ltd., Series 2023-6, Class A1, (3-month USD CME Term SOFR + 2.20%) 7.07% 7/20/2035 <sup>2,3,10</sup>	3,703	3,703
Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC, Series 2021-1, Class A, 2.443% 7/15/2046 <sup>2,10</sup>	18,326	15,812
Blackbird Capital II Aircraft Lease, Ltd. / Blackbird Capital II Aircraft Lease US, LLC, Series 2021-1, Class B, 3.446% 7/15/2046 <sup>2,10</sup>	2,583	2,136
BlueMountain CLO, Ltd., Series 2015-3, Class CR, (3-month USD LIBOR + 2.60%) 7.85% 4/20/2031 <sup>2,3,10</sup>	250	215
BlueMountain CLO, Ltd., Series 2022-35A, Class A, (3-month USD CME Term SOFR + 1.55%) 6.621% 7/22/2035 <sup>2,3,10</sup>	3,000	2,945
Carlyle Global Market Strategies, Series 2021-6A, Class A1, (3-month USD-LIBOR + 1.16%) 6.42% 7/15/2034 <sup>2,3,10</sup>	250	246
CarMax Auto Owner Trust, Series 2023-1, Class A2A, 5.23% 1/15/2026 <sup>10</sup>	651	649
CarMax Auto Owner Trust, Series 2023-2, Class A2A, 5.50% 6/15/2026 <sup>10</sup>	5,957	5,941
CarMax Auto Owner Trust, Series 2021-1, Class C, 0.94% 12/15/2026 <sup>10</sup>	580	532
CarMax Auto Owner Trust, Series 2021-1, Class D, 1.28% 7/15/2027 <sup>10</sup>	568	519
Carvana Auto Receivables Trust, Series 2021-N4, Class C, 1.72% 9/11/2028 <sup>10</sup>	2,032	1,950
Carvana Auto Receivables Trust, Series 2021-N4, Class A2, 1.80% 9/11/2028 <sup>10</sup>	3,896	3,571
Castlelake Aircraft Securitization Trust, Series 2021-1, Class A, 2.868% 5/11/2037 <sup>2,10</sup>	89,731	74,750
Castlelake Aircraft Securitization Trust, Series 2021-1, Class C, 3.464% 5/11/2037 <sup>2,10</sup>	14,460	11,833
Castlelake Aircraft Securitization Trust, Series 2021-1, Class C, 6.171% 5/11/2037 <sup>2,10</sup>	3,756	2,965
Castlelake Aircraft Securitization Trust, Series 2017-1R, Class A, 2.741% 8/15/2041 <sup>2,10</sup>	3,543	3,219
CF Hippolyta, LLC, Series 2020-1, Class A1, 1.69% 7/15/2060 <sup>2,10</sup>	75,716	68,024
CF Hippolyta, LLC, Series 2020-1, Class A2, 1.99% 7/15/2060 <sup>2,10</sup>	15,702	13,144
CF Hippolyta, LLC, Series 2020-1, Class B1, 2.28% 7/15/2060 <sup>2,10</sup>	9,080	8,122
CF Hippolyta, LLC, Series 2020-1, Class B2, 2.60% 7/15/2060 <sup>2,10</sup>	989	822
CF Hippolyta, LLC, Series 2021-1, Class A1, 1.53% 3/15/2061 <sup>2,10</sup>	65,670	56,982
CF Hippolyta, LLC, Series 2021-1, Class B1, 1.98% 3/15/2061 <sup>2,10</sup>	5,694	4,830
CF Hippolyta, LLC, Series 2022-1, Class A1, 5.97% 8/15/2062 <sup>2,10</sup>	99,103	96,714
CF Hippolyta, LLC, Series 2022-1, Class A2, 6.11% 8/15/2062 <sup>2,10</sup>	43,496	42,290
CIFC Funding, Ltd., CLO, Series 2018-3A, Class A, (3-month USD-LIBOR + 1.10%) 6.362% 7/18/2031 <sup>2,3,10</sup>	2,700	2,676
CIFC Funding, Ltd., CLO, Series 2022-4, Class A2, (3-month USD CME Term SOFR + 1.70%) 6.69% 7/16/2035 <sup>2,3,10</sup>	10,000	9,906
CIFC Funding, Ltd., CLO, Series 2022-4, Class B, (3-month USD CME Term SOFR + 2.00%) 6.99% 7/16/2035 <sup>2,3,10</sup>	10,000	9,700
CLI Funding V, LLC, Series 2020-2A, Class B, 3.56% 9/15/2045 <sup>2,10</sup>	479	419
CLI Funding V, LLC, Series 2020-1A, Class B, 3.62% 9/18/2045 <sup>2,10</sup>	889	777
CLI Funding VI, LLC, Series 2020-2A, Class A, 2.03% 9/15/2045 <sup>2,10</sup>	6,385	5,533
CLI Funding VI, LLC, Series 2020-1A, Class A, 2.08% 9/18/2045 <sup>2,10</sup>	1,241	1,077
CLI Funding VI, LLC, Series 2020-3A, Class A, 2.07% 10/18/2045 <sup>2,10</sup>	2,209	1,921
CLI Funding VIII, LLC, Series 2021-1A, Class A, 1.64% 2/18/2046 <sup>2,10</sup>	10,720	9,151
CLI Funding VIII, LLC, Series 2021-1A, Class A, 2.38% 2/18/2046 <sup>2,10</sup>	1,153	968
CPS Auto Receivables Trust, Series 2023-A, Class A, 5.54% 3/16/2026 <sup>2,10</sup>	968	964
CPS Auto Receivables Trust, Series 2020-B, Class D, 4.75% 4/15/2026 <sup>2,10</sup>	265	264
CPS Auto Receivables Trust, Series 2022-B, Class A, 2.88% 6/15/2026 <sup>2,10</sup>	7,423	7,332
CPS Auto Receivables Trust, Series 2021-A, Class C, 0.83% 9/15/2026 <sup>2,10</sup>	304	303
CPS Auto Receivables Trust, Series 2023-A, Class B, 5.47% 11/16/2026 <sup>2,10</sup>	1,102	1,087
CPS Auto Receivables Trust, Series 2021-A, Class D, 1.16% 12/15/2026 <sup>2,10</sup>	1,643	1,578
CPS Auto Receivables Trust, Series 2023-B, Class A, 5.91% 8/16/2027 <sup>2,10</sup>	9,046	9,023
CPS Auto Receivables Trust, Series 2022-B, Class B, 3.88% 8/15/2028 <sup>2,10</sup>	13,609	13,251
CPS Auto Receivables Trust, Series 2022-B, Class C, 4.33% 8/15/2028 <sup>2,10</sup>	18,032	17,392
CPS Auto Receivables Trust, Series 2023-A, Class C, 5.54% 4/16/2029 <sup>2,10</sup>	2,352	2,307
CPS Auto Receivables Trust, Series 2023-A, Class D, 6.44% 4/16/2029 <sup>2,10</sup>	3,525	3,482
CPS Auto Receivables Trust, Series 2022-C, Class A, 4.18% 4/15/2030 <sup>2,10</sup>	11,014	10,933
Credit Acceptance Auto Loan Trust, Series 2021-3A, Class A, 1.00% 5/15/2030 <sup>2,10</sup>	5,556	5,412

**Asset-backed obligations (continued)**

Crestline Denali CLO XVII, LLC, Series 2018-1, Class C, (3-month USD-LIBOR + 2.35%) 7.61% 10/15/2031 <sup>2,3,10</sup>	USD2,000	\$ 1,952
CWHEQ Revolving Home Equity Loan Trust, Series 2005-C, Class 2A, FSA insured, (1-month USD-LIBOR + 0.18%) 5.373% 7/15/2035 <sup>3,10</sup>	642	605
CWHEQ Revolving Home Equity Loan Trust, Series 2006-I, Class 2A, FSA insured, (1-month USD-LIBOR + 0.14%) 5.333% 1/15/2037 <sup>3,10</sup>	1,115	1,008
CWHEQ Revolving Home Equity Loan Trust, Series 2007-B, Class A, FSA insured, (1-month USD-LIBOR + 0.15%) 5.343% 2/15/2037 <sup>3,10</sup>	1,640	1,527
Discover Card Execution Note Trust, Series 2023-A1, Class A, 4.31% 3/15/2028 <sup>10</sup>	68,516	67,064
Drive Auto Receivables Trust, Series 2020-2, Class C, 2.28% 8/17/2026 <sup>10</sup>	1,367	1,363
Drive Auto Receivables Trust, Series 2019-3, Class D, 3.18% 10/15/2026 <sup>10</sup>	3,533	3,510
Drive Auto Receivables Trust, Series 2021-1, Class C, 1.02% 6/15/2027 <sup>10</sup>	8,754	8,632
Drive Auto Receivables Trust, Series 2020-2, Class D, 3.05% 5/15/2028 <sup>10</sup>	8,586	8,400
Drive Auto Receivables Trust, Series 2021-1, Class D, 1.45% 1/16/2029 <sup>10</sup>	12,158	11,441
DriveTime Auto Owner Trust, Series 2019-2A, Class D, 3.48% 2/18/2025 <sup>2,10</sup>	717	716
DriveTime Auto Owner Trust, Series 2019-3, Class D, 2.96% 4/15/2025 <sup>2,10</sup>	1,161	1,152
DriveTime Auto Owner Trust, Series 2020-2A, Class C, 3.28% 3/16/2026 <sup>2,10</sup>	745	739
DriveTime Auto Owner Trust, Series 2020-3A, Class C, 1.47% 6/15/2026 <sup>2,10</sup>	2,243	2,194
DriveTime Auto Owner Trust, Series 2022-2A, Class A, 2.88% 6/15/2026 <sup>2,10</sup>	82	81
DriveTime Auto Owner Trust, Series 2021-1A, Class C, 0.84% 10/15/2026 <sup>2,10</sup>	2,057	2,003
DriveTime Auto Owner Trust, Series 2021-1A, Class D, 1.16% 11/16/2026 <sup>2,10</sup>	1,242	1,150
DriveTime Auto Owner Trust, Series 2021-2A, Class B, 0.81% 1/15/2027 <sup>2,10</sup>	1,445	1,436
DriveTime Auto Owner Trust, Series 2021-2A, Class C, 1.10% 2/16/2027 <sup>2,10</sup>	3,693	3,573
DriveTime Auto Owner Trust, Series 2021-2A, Class D, 1.50% 2/16/2027 <sup>2,10</sup>	2,495	2,325
DriveTime Auto Owner Trust, Series 2023-1, Class A, 5.48% 4/15/2027 <sup>2,10</sup>	2,545	2,536
DriveTime Auto Owner Trust, Series 2023-2, Class A, 5.88% 4/15/2027 <sup>2,10</sup>	5,179	5,165
DriveTime Auto Owner Trust, Series 2023-1, Class C, 5.55% 10/16/2028 <sup>2,10</sup>	2,681	2,632
DriveTime Auto Owner Trust, Series 2023-1, Class D, 6.44% 11/15/2028 <sup>2,10</sup>	8,340	8,244
Dryden Senior Loan Fund, CLO, Series 2014-36, Class AR3, (3-month USD CME Term SOFR + 1.282%) 6.268% 4/15/2029 <sup>2,3,10</sup>	4,510	4,486
Dryden Senior Loan Fund, CLO, Series 2015-41, Class AR, (3-month USD-LIBOR + 0.97%) 6.23% 4/15/2031 <sup>2,3,10</sup>	20,000	19,778
Dryden Senior Loan Fund, CLO, Series 2018-60A, Class A, (3-month USD-LIBOR + 1.05%) 6.31% 7/15/2031 <sup>2,3,10</sup>	1,450	1,437
Dryden Senior Loan Fund, CLO, Series 2022-94A, Class A, (3-month USD CME Term SOFR + 1.44%) 6.426% 7/15/2037 <sup>2,3,10</sup>	1,000	980
Eaton Vance CDO, Ltd., CLO, Series 2020-2A, Class AR, (3-month USD-LIBOR + 1.15%) 6.41% 1/15/2035 <sup>2,3,10</sup>	1,100	1,081
EDvestinU Private Education Loan, LLC, Series 2021-A, Class A, 1.80% 11/25/2045 <sup>2,10</sup>	1,122	976
Elmwood CLO X, Ltd., Series 2021-3, Class A, (3-month USD-LIBOR + 1.04%) 6.29% 10/20/2034 <sup>2,3,10</sup>	2,000	1,978
Enterprise Fleet Financing, LLC, Series 2022-3, Class A3, 4.29% 7/20/2029 <sup>2,10</sup>	5,938	5,717
Enterprise Fleet Financing, LLC, Series 2022-3, Class A2, 4.38% 7/20/2029 <sup>2,10</sup>	9,164	8,969
Enterprise Fleet Financing, LLC, Series 2022-4, Class A2, 5.76% 10/22/2029 <sup>2,10</sup>	5,551	5,533
Exeter Automobile Receivables Trust, Series 2019-2A, Class D, 3.71% 3/17/2025 <sup>2,10</sup>	2,805	2,788
Exeter Automobile Receivables Trust, Series 2023-1, Class A2, 5.61% 6/16/2025 <sup>10</sup>	1,868	1,867
Exeter Automobile Receivables Trust, Series 2020-3A, Class C, 1.32% 7/15/2025 <sup>10</sup>	248	247
Exeter Automobile Receivables Trust, Series 2019-3A, Class D, 3.11% 8/15/2025 <sup>2,10</sup>	6,052	5,988
Exeter Automobile Receivables Trust, Series 2019-4A, Class D, 2.58% 9/15/2025 <sup>2,10</sup>	7,591	7,473
Exeter Automobile Receivables Trust, Series 2023-3, Class A2, 6.11% 9/15/2025 <sup>10</sup>	1,459	1,461
Exeter Automobile Receivables Trust, Series 2022-2A, Class A3, 2.80% 11/17/2025 <sup>10</sup>	3,648	3,632
Exeter Automobile Receivables Trust, Series 2022-6, Class A2, 5.73% 11/17/2025 <sup>10</sup>	672	671
Exeter Automobile Receivables Trust, Series 2020-1A, Class D, 2.73% 12/15/2025 <sup>2,10</sup>	3,284	3,214
Exeter Automobile Receivables Trust, Series 2020-2, Class D, 4.73% 4/15/2026 <sup>2,10</sup>	1,901	1,889
Exeter Automobile Receivables Trust, Series 2023-1, Class A3, 5.58% 4/15/2026 <sup>10</sup>	783	780
Exeter Automobile Receivables Trust, Series 2021-2, Class C, 0.98% 6/15/2026 <sup>10</sup>	9,309	9,107
Exeter Automobile Receivables Trust, Series 2020-3A, Class D, 1.73% 7/15/2026 <sup>10</sup>	2,977	2,912
Exeter Automobile Receivables Trust, Series 2023-3, Class A3, 6.04% 7/15/2026 <sup>10</sup>	552	552
Exeter Automobile Receivables Trust, Series 2022-2A, Class B, 3.65% 10/15/2026 <sup>10</sup>	19,635	19,349
Exeter Automobile Receivables Trust, Series 2022-4A, Class B, 4.57% 1/15/2027 <sup>10</sup>	3,744	3,681
Exeter Automobile Receivables Trust, Series 2021-2, Class D, 1.40% 4/15/2027 <sup>10</sup>	16,131	14,959
Exeter Automobile Receivables Trust, Series 2022-6, Class B, 6.03% 8/16/2027 <sup>10</sup>	2,928	2,922
Exeter Automobile Receivables Trust, Series 2023-3, Class B, 6.11% 9/15/2027 <sup>10</sup>	1,705	1,705
Exeter Automobile Receivables Trust, Series 2022-6, Class C, 6.32% 5/15/2028 <sup>10</sup>	6,335	6,336
Exeter Automobile Receivables Trust, Series 2023-3, Class C, 6.21% 6/15/2028 <sup>10</sup>	3,075	3,070
Exeter Automobile Receivables Trust, Series 2022-2A, Class D, 4.56% 7/17/2028 <sup>10</sup>	7,739	7,373
Exeter Automobile Receivables Trust, Series 2022-4A, Class C, 4.92% 12/15/2028 <sup>10</sup>	6,194	6,054

Bonds, notes & other debt instruments (continued)

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Exeter Automobile Receivables Trust, Series 2022-6, Class D, 8.03% 4/6/2029 <sup>10</sup>	USD1,913	\$ 1,974
Exeter Automobile Receivables Trust, Series 2023-3, Class D, 6.68% 4/16/2029 <sup>10</sup>	5,584	5,586
Exeter Automobile Receivables Trust, Series 2023-1, Class D, 6.69% 6/15/2029 <sup>10</sup>	3,227	3,218
Exeter Automobile Receivables Trust, Series 2023-3, Class E, 9.98% 1/15/2031 <sup>2,10</sup>	1,150	1,155
First Investors Auto Owner Trust, Series 2021-1A, Class B, 0.89% 3/15/2027 <sup>2,10</sup>	2,100	2,062
First Investors Auto Owner Trust, Series 2021-1A, Class D, 1.62% 3/15/2027 <sup>2,10</sup>	950	881
First National Master Note Trust, Series 2023-1, Class A, 5.13% 4/16/2029 <sup>10</sup>	8,282	8,175
FirstKey Homes Trust, Series 2020-SFR2, Class A, 1.266% 10/19/2037 <sup>2,10</sup>	29,239	26,267
FirstKey Homes Trust, Series 2021-SFR3, Class A, 2.135% 12/17/2038 <sup>2,10</sup>	4,136	3,652
FirstKey Homes Trust, Series 2022-SFR2, Class A, 4.145% 5/17/2039 <sup>2,10</sup>	8,678	8,186
Ford Credit Auto Lease Trust, Series 2023-A, Class A2A, 5.19% 6/15/2025 <sup>10</sup>	894	891
Ford Credit Auto Lease Trust, Series 2023-A, Class A3, 4.94% 3/15/2026 <sup>10</sup>	3,756	3,717
Ford Credit Auto Lease Trust, Series 2023-A, Class A4, 4.83% 5/15/2026 <sup>10</sup>	3,347	3,298
Ford Credit Auto Owner Trust, Series 2023-A, Class A2A, 5.14% 3/15/2026 <sup>10</sup>	8,314	8,276
Ford Credit Auto Owner Trust, Series 2019-2, Class A, 3.06% 4/15/2026 <sup>10</sup>	10,000	9,790
Ford Credit Auto Owner Trust, Series 2023-B, Class A3, 5.23% 5/15/2028 <sup>10</sup>	5,614	5,609
Ford Credit Auto Owner Trust, Series 2023-B, Class A4, 5.06% 2/15/2029 <sup>10</sup>	4,382	4,374
Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.52% 7/15/2030 <sup>2,10</sup>	13,729	13,555
Ford Credit Auto Owner Trust, Series 2018-1, Class A, 3.19% 7/15/2031 <sup>2,10</sup>	19,385	18,637
Ford Credit Auto Owner Trust, Series 2020-1, Class A, 2.04% 8/15/2031 <sup>2,10</sup>	68,237	64,254
Ford Credit Auto Owner Trust, Series 2021-1, Class A, 1.37% 10/17/2033 <sup>2,10</sup>	21,970	19,633
Ford Credit Auto Owner Trust, Series 2023-1, Class A, 4.85% 8/15/2035 <sup>2,10</sup>	15,800	15,483
Ford Credit Floorplan Master Owner Trust, Series 2023-1, Class A1, 4.92% 5/15/2028 <sup>2,10</sup>	30,053	29,761
Fortress Credit BSL, Ltd., CLO, Series 2022-2, Class C1, (3-month USD CME Term SOFR + 4.45%) 8.804% 10/18/2033 <sup>2,3,10</sup>	2,000	2,004
Galaxy CLO, Ltd., Series 2017-23, Class AR, (3-month USD-LIBOR + 0.87%) 6.143% 4/24/2029 <sup>2,3,10</sup>	3,376	3,350
GCI Funding I, LLC, Series 2020-1, Class A, 2.82% 10/18/2045 <sup>2,10</sup>	1,330	1,167
GCI Funding I, LLC, Series 2020-1, Class B, 3.81% 10/18/2045 <sup>2,10</sup>	676	600
GCI Funding I, LLC, Series 2021-1, Class A, 2.38% 6/18/2046 <sup>2,10</sup>	6,651	5,661
GCI Funding I, LLC, Series 2021-1, Class B, 3.04% 6/18/2046 <sup>2,10</sup>	224	186
Generate CLO, Ltd., Series 4A, Class A1R, (3-month USD-LIBOR + 1.09%) 6.34% 4/20/2032 <sup>2,3,10</sup>	1,000	988
Global SC Finance V SRL, Series 2019-1A, Class B, 4.81% 9/17/2039 <sup>2,10</sup>	7,523	6,953
Global SC Finance V SRL, Series 2020-1A, Class B, 3.55% 10/17/2040 <sup>2,10</sup>	1,088	972
Global SC Finance VII SRL, Series 2021-1A, Class A, 1.86% 4/17/2041 <sup>2,10</sup>	50,763	43,607
Global SC Finance VII SRL, Series 2021-2A, Class A, 1.95% 8/17/2041 <sup>2,10</sup>	36,190	31,276
Global SC Finance VII SRL, Series 2021-2A, Class B, 2.49% 8/17/2041 <sup>2,10</sup>	2,930	2,483
GLS Auto Receivables Trust, Series 2023-2, Class A2, 5.70% 1/15/2027 <sup>2,10</sup>	6,409	6,383
GM Financial Automobile Leasing Trust, Series 2020-4, Class C, 1.05% 5/18/2026 <sup>10</sup>	3,700	3,491
GM Financial Revolving Receivables Trust, Series 2023-1, Class A, 5.12% 4/11/2035 <sup>2,10</sup>	35,338	34,990
GM Financial Revolving Receivables Trust, Series 2022-1, Class A, 5.91% 10/11/2035 <sup>2,10</sup>	42,166	43,024
GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A1, 5.45% 6/15/2028 <sup>2,10</sup>	11,723	11,719
GMF Floorplan Owner Revolving Trust, Series 2023-1, Class A, 5.34% 6/17/2030 <sup>2,10</sup>	6,944	6,929
GoldenTree Loan Opportunities XI, Ltd., CLO, Series 2015-11A, Class AR2, (3-month USD-LIBOR + 1.07%) 6.332% 1/18/2031 <sup>2,3,10</sup>	8,900	8,833
Greywolf CLO, Ltd., Series 2013-1A, Class B1RR, (3-month USD-LIBOR + 2.30%) 7.56% 4/15/2034 <sup>2,3,10</sup>	500	484
Guggenheim 1828 CLO, LLC, Series 2016-1A, Class A1S1, (3-month USD-LIBOR + 1.23%) 6.49% 10/15/2031 <sup>2,3,10</sup>	747	742
Guggenheim CLO, Ltd., Series 2022-2, Class D, (3-month USD CME Term SOFR + 5.95%) 10.591% 1/15/2035 <sup>2,3,10</sup>	1,000	991
Gulf Stream Meridian 1, Ltd., CLO, Series 2021-4, Class A1, (3-month USD-LIBOR + 1.20%) 6.46% 7/15/2034 <sup>2,3,10</sup>	3,000	2,952
Halcyon Loan Advisors Funding, Ltd., Series 2018-2, Class C, (3-month USD-LIBOR + 3.40%) 8.673% 1/22/2031 <sup>2,3,10</sup>	714	638
HalseyPoint CLO II, Ltd., Series 2020-2A, Class A1, (3-month USD-LIBOR + 1.10%) 6.35% 7/20/2031 <sup>2,3,10</sup>	2,923	2,905
Henderson Receivables, LLC, Series 2006-3A, Class A1, (1-month USD-LIBOR + 0.20%) 5.393% 9/15/2041 <sup>2,3,10</sup>	335	323
Hertz Vehicle Financing III, LLC, Series 2021-A, Class B, 9.44% 6/25/2025 <sup>2,5,10</sup>	49,770	49,770
Hertz Vehicle Financing III, LLC, Series 2021-1A, Class A, 1.21% 12/26/2025 <sup>2,10</sup>	54,896	51,465
Hertz Vehicle Financing III, LLC, Series 2021-1A, Class B, 1.56% 12/26/2025 <sup>2,10</sup>	6,931	6,485
Hertz Vehicle Financing III, LLC, Series 2021-1A, Class C, 2.05% 12/26/2025 <sup>2,10</sup>	3,902	3,630
Hertz Vehicle Financing III, LLC, Series 2022-1A, Class A, 1.99% 6/25/2026 <sup>2,10</sup>	38,456	35,711

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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Hertz Vehicle Financing III, LLC, Series 2022-1A, Class B, 2.19% 6/25/2026 <sup>2,10</sup>	USD2,237	\$ 2,062
Hertz Vehicle Financing III, LLC, Series 2022-1A, Class C, 2.63% 6/25/2026 <sup>2,10</sup>	943	864
Hertz Vehicle Financing III, LLC, Series 2022-4A, Class A, 3.73% 9/25/2026 <sup>2,10</sup>	17,787	16,975
Hertz Vehicle Financing III, LLC, Series 2021-2A, Class A, 1.68% 12/27/2027 <sup>2,10</sup>	77,440	67,597
Hertz Vehicle Financing III, LLC, Series 2021-2A, Class B, 2.12% 12/27/2027 <sup>2,10</sup>	6,275	5,491
Hertz Vehicle Financing III, LLC, Series 2021-2A, Class C, 2.52% 12/27/2027 <sup>2,10</sup>	3,138	2,711
Home Equity Asset Trust, Series 2004-7, Class M1, (1-month USD-LIBOR + 0.62%) 6.080% 1/25/2035 <sup>3,10</sup>	205	203
Honda Auto Receivables Owner Trust, Series 2023-1, Class A3, 5.04% 4/21/2027 <sup>10</sup>	1,426	1,418
Honda Auto Receivables Owner Trust, Series 2023-1, Class A4, 4.38% 6/21/2029 <sup>10</sup>	1,308	1,301
HPS Loan Management 6-2015, Ltd., Series 6A-2015, Class A1R, (3-month USD-LIBOR + 1.00%) 6.326% 2/5/2031 <sup>2,3,10</sup>	5,994	5,957
Hyundai Auto Lease Securitization Trust, Series 2023-A, Class A2A, 5.20% 4/15/2025 <sup>2,10</sup>	1,159	1,155
Hyundai Auto Lease Securitization Trust, Series 2023-A, Class A3, 5.05% 1/15/2026 <sup>2,10</sup>	2,417	2,398
Hyundai Auto Lease Securitization Trust, Series 2023-A, Class A4, 4.94% 11/16/2026 <sup>2,10</sup>	1,462	1,445
Juniper Valley Park CLO, Ltd., Series 2023-1, Class A1, (3-month USD CME Term SOFR + 1.85%) 7.005% 7/20/2035 <sup>2,3,10</sup>	17,438	17,443
KKR Financial CLO, Ltd., Series 22-43, Class D, (3-month USD CME Term SOFR + 6.12%) 11.106% 7/15/2034 <sup>2,3,10</sup>	1,180	1,170
KKR Financial CLO, Ltd., Series 22-42A, Class B, (3-month USD CME Term SOFR + 2.05%) 7.098% 7/20/2034 <sup>2,3,10</sup>	15,000	14,876
KKR Static CLO I, Ltd., Series 2021-1A, Class C, (3-month USD CME Term SOFR + 3.40%) 8.448% 7/20/2031 <sup>2,3,10</sup>	3,000	3,010
LAD Auto Receivables Trust, Series 2021-1A, Class A, 1.30% 8/17/2026 <sup>2,10</sup>	4,882	4,760
LAD Auto Receivables Trust, Series 2023-1, Class A2, 5.68% 10/15/2026 <sup>2,10</sup>	9,330	9,287
LAD Auto Receivables Trust, Series 2021-1A, Class B, 1.94% 11/16/2026 <sup>2,10</sup>	1,804	1,707
LAD Auto Receivables Trust, Series 2022-1, Class A, 5.21% 6/15/2027 <sup>2,10</sup>	6,028	5,959
LAD Auto Receivables Trust, Series 2023-1, Class A3, 5.48% 6/15/2027 <sup>2,10</sup>	6,324	6,249
LAD Auto Receivables Trust, Series 2023-2, Class A2, 5.93% 6/15/2027 <sup>2,10</sup>	6,774	6,743
LAD Auto Receivables Trust, Series 2022-1, Class B, 5.87% 9/15/2027 <sup>2,10</sup>	2,901	2,871
LAD Auto Receivables Trust, Series 2023-1, Class C, 6.18% 12/15/2027 <sup>2,10</sup>	927	922
LAD Auto Receivables Trust, Series 2023-2, Class A3, 5.42% 2/15/2028 <sup>2,10</sup>	21,187	20,894
LAD Auto Receivables Trust, Series 2023-2, Class B, 5.45% 4/15/2028 <sup>2,10</sup>	4,473	4,408
LAD Auto Receivables Trust, Series 2023-2, Class C, 5.58% 9/15/2028 <sup>2,10</sup>	9,891	9,737
LAD Auto Receivables Trust, Series 2022-1, Class C, 6.85% 4/15/2030 <sup>2,10</sup>	4,131	4,120
LAD Auto Receivables Trust, Series 2023-1, Class D, 7.30% 6/17/2030 <sup>2,10</sup>	981	990
LAD Auto Receivables Trust, Series 2023-2, Class D, 6.30% 2/15/2031 <sup>2,10</sup>	895	880
Madison Park Funding, Ltd., CLO, Series 2015-17A, Class AR2, (3-month USD-LIBOR + 1.00%) 6.261% 7/21/2030 <sup>2,3,10</sup>	4,958	4,917
Madison Park Funding, Ltd., CLO, Series 2021-50A, Class A, (3-month USD CME Term SOFR + 1.402%) 6.405% 4/19/2034 <sup>2,3,10</sup>	250	247
Madison Park Funding, Ltd., CLO, Series 2020-45A, Class AR, (3-month USD-LIBOR + 1.12%) 6.38% 7/15/2034 <sup>2,3,10</sup>	500	488
Marathon CLO, Ltd., Series 2017-9A, Class A1AR, (3-month USD-LIBOR + 1.15%) 6.41% 4/15/2029 <sup>2,3,10</sup>	2,695	2,678
Marathon Static CLO, Ltd., Series 2022-18A, Class A1, (3-month USD-LIBOR + 2.22%) 7.268% 7/20/2030 <sup>2,3,10</sup>	10,119	10,103
MidOcean Credit CLO, Series 2018-9, Class D, (3-month USD-LIBOR + 3.30%) 8.55% 7/20/2031 <sup>2,3,10</sup>	2,500	2,209
Mission Lane Credit Card Master Trust, Series 2022-B, Class A1, 8.25% 1/15/2028 <sup>5,8,10</sup>	6,581	6,563
Mission Lane Credit Card Master Trust, Series 2022-B, Class A2, 8.73% 1/15/2028 <sup>5,8,10</sup>	1,050	1,047
Mission Lane Credit Card Master Trust, Series 2023-A, Class A, 7.23% 7/17/2028 <sup>2,10</sup>	22,893	22,681
Navient Student Loan Trust, Series 2021-A, Class A, 0.84% 5/15/2069 <sup>2,10</sup>	5,473	4,752
Navient Student Loan Trust, Series 2021-B, Class A, 0.94% 7/15/2069 <sup>2,10</sup>	5,239	4,529
Navient Student Loan Trust, Series 2021-C, Class A, 1.06% 10/15/2069 <sup>2,10</sup>	26,987	23,299
Navient Student Loan Trust, Series 2021-EA, Class A, 0.97% 12/16/2069 <sup>2,10</sup>	10,127	8,568
Navient Student Loan Trust, Series 2021-FA, Class A, 1.11% 2/18/2070 <sup>2,10</sup>	3,367	2,813
Navient Student Loan Trust, Series 2021-G, Class A, 1.58% 4/15/2070 <sup>2,10</sup>	6,177	5,308
Navigator Aircraft ABS, Ltd., Series 2021-1, Class A, 2.771% 11/15/2046 <sup>2,10</sup>	23,019	20,077
Nelnet Student Loan Trust, Series 2021-C, Class AFX, 1.32% 4/20/2062 <sup>2,10</sup>	2,673	2,376
Nelnet Student Loan Trust, Series 2021-A, Class APT1, 1.36% 4/20/2062 <sup>2,10</sup>	30,296	26,908
Nelnet Student Loan Trust, Series 2021-B, Class AFX, 1.42% 4/20/2062 <sup>2,10</sup>	67,894	60,377
Nelnet Student Loan Trust, Series 2021-C, Class AFL, (1-month USD-LIBOR + 0.74%) 5.886% 4/20/2062 <sup>2,3,10</sup>	19,769	19,411



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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Neuberger Berman CLO, Ltd., Series 2018-29, Class C, (3-month USD-LIBOR + 2.15%) 7.415% 10/19/2031 <sup>2,3,10</sup>	USD1,000	\$ 983
Neuberger Berman CLO, Ltd., Series 2022-49A, Class A, (3-month USD CME Term SOFR + 1.42%) 6.488% 7/25/2034 <sup>2,3,10</sup>	2,100	2,075
New Economy Assets Phase 1 Issuer, LLC, Series 2021-1, Class A1, 1.91% 10/20/2061 <sup>2,10</sup>	305,300	260,542
Newark BSL CLO 1, Ltd., Series 2016-1A, Class A1R, (3-month USD CME Term SOFR + 1.362%) 6.44% 12/21/2029 <sup>2,3,10</sup>	1,153	1,145
Newark BSL CLO 2, Ltd., Series 2017-1A, Class A1R, (3-month USD-LIBOR + 0.97%) 6.225% 7/25/2030 <sup>2,3,10</sup>	2,041	2,019
Nissan Auto Lease Trust, Series 2023-A, Class A3, 4.91% 1/15/2026 <sup>10</sup>	3,238	3,205
Northwoods Capital, Ltd., CLO, Series 2018-11B, Class A1, (3-month USD-LIBOR + 1.10%) 6.365% 4/19/2031 <sup>2,3,10</sup>	2,463	2,435
Northwoods Capital, Ltd., CLO, Series 2018-17, Class D, (3-month USD-LIBOR + 2.85%) 8.123% 4/22/2031 <sup>2,3,10</sup>	1,838	1,591
Ocean Trails CLO, Series 2023-14, Class A1, (3-month USD CME Term SOFR + 2.00%) 6.78% 1/20/2035 <sup>2,3,10</sup>	19,600	19,640
Ocean Trails CLO, Series 2023-14, Class B1, (3-month USD CME Term SOFR + 2.75%) 7.53% 1/20/2035 <sup>2,3,10</sup>	500	501
Ocean Trails CLO, Series 2022-12A, Class A2, (3-month USD CME Term SOFR + 1.80%) 6.828% 7/20/2035 <sup>2,3,10</sup>	8,000	7,778
OCP CLO, Ltd., Series 2018-15A, Class A1, (3-month USD-LIBOR + 1.10%) 6.35% 7/20/2031 <sup>2,3,10</sup>	10,250	10,174
OCP CLO, Ltd., Series 2019-16A, Class AR, (3-month USD-LIBOR + 1.00%) 6.211% 4/10/2033 <sup>2,3,10</sup>	2,000	1,972
OCP CLO, Ltd., Series 2023-28, Class D, (3-month USD CME Term SOFR + 5.35%) 10.597% 7/16/2036 <sup>2,3,10</sup>	500	502
Octagon 64, Ltd., CLO, Series 2022-1A, Class B1, (3-month USD CME Term SOFR + 2.10%) 7.156% 7/21/2037 <sup>2,3,10</sup>	1,000	994
Octagon Investment Partners 48, Ltd., CLO, Series 2020-3, Class DR, (3-month USD-LIBOR + 3.10%) 8.35% 10/20/2034 <sup>2,3,10</sup>	250	229
OnDeck Asset Securitization Trust, LLC, Series 2021-1A, Class A, 1.59% 5/17/2027 <sup>2,10</sup>	15,641	14,947
OnDeck Asset Securitization Trust, LLC, Series 2021-1A, Class B, 2.28% 5/17/2027 <sup>2,10</sup>	700	658
Oportun Funding, LLC, Series 2021-A, Class A, 1.21% 3/8/2028 <sup>2,10</sup>	4,103	3,911
Oportun Funding, LLC, Series 2021-B, Class A, 1.47% 5/8/2031 <sup>2,10</sup>	10,824	9,814
Palmer Square Loan Funding, CLO, Series 2020-4, Class A1, (3-month USD-LIBOR + 1.00%) 6.396% 11/25/2028 <sup>2,3,10</sup>	4,965	4,951
Palmer Square Loan Funding, CLO, Series 2021-1, Class A1, (3-month USD-LIBOR + 0.90%) 6.15% 4/20/2029 <sup>2,3,10</sup>	1,397	1,389
Palmer Square Loan Funding, CLO, Series 2021-2A, Class A1, (3-month USD-LIBOR + 0.80%) 6.179% 5/20/2029 <sup>2,3,10</sup>	571	566
Palmer Square Loan Funding, CLO, Series 2021-3, Class A1, (3-month USD-LIBOR + 0.80%) 6.05% 7/20/2029 <sup>2,3,10</sup>	3,252	3,213
Palmer Square Loan Funding, CLO, Series 2021-4A, Class A1, (3-month USD-LIBOR + 0.80%) 6.06% 10/15/2029 <sup>2,3,10</sup>	9,054	8,964
Palmer Square Loan Funding, CLO, Series 2021-4A, Class A2, (3-month USD-LIBOR + 1.40%) 6.66% 10/15/2029 <sup>2,3,10</sup>	856	837
Palmer Square Loan Funding, CLO, Series 2022-1A, Class A1, (3-month USD CME Term SOFR + 1.05%) 6.04% 4/15/2030 <sup>2,3,10</sup>	10,270	10,171
Palmer Square Loan Funding, CLO, Series 2022-2A, Class A1, (3-month USD CME Term SOFR + 1.27%) 6.256% 10/15/2030 <sup>2,3,10</sup>	355	352
Palmer Square Loan Funding, CLO, Series 2022-5, Class A1, (3-month USD CME Term SOFR + 1.56%) 6.546% 1/15/2031 <sup>2,3,10</sup>	40,077	39,912
Palmer Square Loan Funding, CLO, Series 2022-3, Class A1A, (3-month USD CME Term SOFR + 1.82%) 6.806% 4/15/2031 <sup>2,3,10</sup>	4,370	4,367
Palmer Square Loan Funding, CLO, Series 2018-2, Class A1A, (3-month USD CME Term SOFR + 0.262% + 1.10%) 6.36% 7/16/2031 <sup>2,3,10</sup>	5,000	4,960
Palmer Square Loan Funding, CLO, Series 2023-1, Class A1, (3-month USD CME Term SOFR + 1.70%) 6.812% 7/20/2031 <sup>2,3,10</sup>	12,000	12,009
Palmer Square Loan Funding, CLO, Series 2022-4, Class A1, (3-month USD-CME Term SOFR + 1.75%) 6.526% 7/24/2031 <sup>2,3,10</sup>	4,444	4,427
Park Blue CLO, Ltd., Series 2022-1, Class A1, (3-month USD CME Term SOFR + 2.45%) 7.498% 10/20/2034 <sup>2,3,10</sup>	1,500	1,507
PFS Financing Corp., Series 2021-B, Class A, 0.775% 8/17/2026 <sup>2,10</sup>	35,117	33,069
PFS Financing Corp., Series 2022-D, Class A, 4.27% 8/16/2027 <sup>2,10</sup>	11,570	11,216
PFS Financing Corp., Series 2022-D, Class B, 4.90% 8/16/2027 <sup>2,10</sup>	862	836
PFS Financing Corp., Series 2023-A, Class A, 5.80% 3/15/2028 <sup>2,10</sup>	12,000	12,021



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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
PFS Financing Corp., Series 2023-B, Class A, 5.27% 5/15/2028 <sup>2,10</sup>	USD35,047	\$34,846
Pikes Peak CLO, Series 2022-11, Class A2, (3-month USD CME Term SOFR + 2.20%) 6.859% 7/25/2034 <sup>2,3,10</sup>	7,000	6,988
Post CLO, Ltd., Series 2021-1, Class A, (3-month USD-LIBOR + 1.20%) 6.46% 10/15/2034 <sup>2,3,10</sup>	3,050	2,980
PPM CLO, Ltd., Series 2022-6, Class A, (3-month USD CME Term SOFR + 2.45%) 7.025% 1/20/2031 <sup>2,3,10</sup>	2,487	2,489
PPM CLO, Ltd., Series 2022-6, Class C, (3-month USD CME Term SOFR + 4.50%) 9.075% 1/20/2031 <sup>2,3,10</sup>	2,000	2,015
Prestige Auto Receivables Trust, Series 2019-1A, Class C, 2.70% 10/15/2024 <sup>2,10</sup>	120	120
Prestige Auto Receivables Trust, Series 2019-1A, Class D, 3.01% 8/15/2025 <sup>2,10</sup>	2,435	2,418
Prestige Auto Receivables Trust, Series 2023-1, Class A2, 5.88% 3/16/2026 <sup>2,10</sup>	2,894	2,884
Prodigy Finance DAC, Series 2021-1A, Class A, (1-month USD CME Term SOFR + 1.365%) 6.40% 7/25/2051 <sup>2,3,10</sup>	2,331	2,304
Regatta VI Funding, Ltd., CLO, Series 2016-1, Class AR2, (3-month USD-LIBOR + 1.16%) 6.41% 4/20/2034 <sup>2,3,10</sup>	3,000	2,939
Regatta XXII Funding, Ltd., Series 2022-2A, Class A, (3-month USD CME Term SOFR + 1.54%) 6.588% 7/20/2035 <sup>2,3,10</sup>	3,000	2,945
Regatta XXII Funding, Ltd., Series 2022-2A, Class C, (3-month USD CME Term SOFR + 2.50%) 7.548% 7/20/2035 <sup>2,3,10</sup>	3,500	3,489
Research-Driven Pagaya Motor Asset Trust I, Series 2022-3, Class A, 5.38% 11/25/2030 <sup>2,10</sup>	5,745	5,621
Residential Funding Mortgage Securities II, Inc., Series 2006-HSA3, Class A, FSA insured, (1-month USD-LIBOR + 0.13%) 5.28% 5/25/2036 <sup>3,10</sup>	31	31
RIN, Ltd., CLO, Series 2021-1, Class A, (3-month USD-LIBOR + 1.30%) 6.55% 4/20/2033 <sup>2,3,10</sup>	6,000	5,874
Rockford Tower CLO, Ltd., Series 2022-1A, Class B, (3-month USD CME Term SOFR + 2.10%) 7.148% 7/20/2035 <sup>2,3,10</sup>	10,000	9,648
RRAM, CLO, Series 2022-24, Class A1, (3-month USD CME Term SOFR + 2.40%) 7.386% 1/15/2032 <sup>2,3,10</sup>	3,848	3,862
Santander Drive Auto Receivables Trust, Series 2019-2, Class D, 3.22% 7/15/2025 <sup>10</sup>	741	739
Santander Drive Auto Receivables Trust, Series 2022-4, Class A2, 4.05% 7/15/2025 <sup>10</sup>	84	84
Santander Drive Auto Receivables Trust, Series 2020-1, Class C, 4.11% 12/15/2025 <sup>10</sup>	7,567	7,533
Santander Drive Auto Receivables Trust, Series 2022-7, Class A2, 5.81% 1/15/2026 <sup>10</sup>	2,126	2,126
Santander Drive Auto Receivables Trust, Series 2023-2, Class A2, 5.87% 3/16/2026 <sup>10</sup>	3,675	3,672
Santander Drive Auto Receivables Trust, Series 2023-1, Class A2, 5.36% 5/15/2026 <sup>10</sup>	2,285	2,280
Santander Drive Auto Receivables Trust, Series 2021-2, Class C, 0.90% 6/15/2026 <sup>10</sup>	10,533	10,388
Santander Drive Auto Receivables Trust, Series 2022-5, Class A3, 4.11% 8/17/2026 <sup>10</sup>	139	138
Santander Drive Auto Receivables Trust, Series 2020-3, Class D, 1.64% 11/16/2026 <sup>10</sup>	5,129	5,000
Santander Drive Auto Receivables Trust, Series 2022-5, Class B, 4.43% 3/15/2027 <sup>10</sup>	6,249	6,128
Santander Drive Auto Receivables Trust, Series 2022-7, Class A3, 5.75% 4/15/2027 <sup>10</sup>	557	556
Santander Drive Auto Receivables Trust, Series 2022-6, Class B, 4.72% 6/15/2027 <sup>10</sup>	4,737	4,637
Santander Drive Auto Receivables Trust, Series 2021-2, Class D, 1.35% 7/15/2027 <sup>10</sup>	11,111	10,504
Santander Drive Auto Receivables Trust, Series 2021-3, Class C, 0.95% 9/15/2027 <sup>10</sup>	9,296	9,107
Santander Drive Auto Receivables Trust, Series 2021-3, Class D, 1.33% 9/15/2027 <sup>10</sup>	7,003	6,541
Santander Drive Auto Receivables Trust, Series 2022-7, Class B, 5.95% 1/17/2028 <sup>10</sup>	1,309	1,304
Santander Drive Auto Receivables Trust, Series 2023-1, Class B, 4.98% 2/15/2028 <sup>10</sup>	5,650	5,550
Santander Drive Auto Receivables Trust, Series 2022-5, Class C, 4.74% 10/15/2028 <sup>10</sup>	5,663	5,488
Santander Drive Auto Receivables Trust, Series 2022-6, Class C, 4.96% 11/15/2028 <sup>10</sup>	4,624	4,497
Santander Drive Auto Receivables Trust, Series 2023-1, Class C, 5.09% 5/15/2030 <sup>10</sup>	3,968	3,868
Santander Drive Auto Receivables Trust, Series 2022-7, Class C, 6.69% 3/17/2031 <sup>10</sup>	2,368	2,414
SFS Auto Receivables Securitization Trust, Series 2023-1, Class A2A, 5.89% 3/22/2027 <sup>2,10</sup>	14,979	14,986
SFS Auto Receivables Securitization Trust, Series 2023-1, Class A3, 5.47% 10/20/2028 <sup>2,10</sup>	4,569	4,566
SFS Auto Receivables Securitization Trust, Series 2023-1, Class A4, 5.47% 12/20/2029 <sup>2,10</sup>	2,641	2,633
SFS Auto Receivables Securitization Trust, Series 2023-1, Class B, 5.71% 1/22/2030 <sup>2,10</sup>	2,244	2,242
SFS Auto Receivables Securitization Trust, Series 2023-1, Class C, 5.97% 2/20/2031 <sup>2,10</sup>	3,578	3,573
Signal Peak CLO, LLC, Series 2015-1, (3-month USD-LIBOR + 0.98%) 6.23% 4/20/2029 <sup>2,3,10</sup>	1,090	1,082
SLAM, Ltd., Series 2021-1, Class A, 2.434% 6/15/2046 <sup>2,10</sup>	15,746	13,533
SLAM, Ltd., Series 2021-1, Class B, 3.422% 6/15/2046 <sup>2,10</sup>	2,899	2,424
SMB Private Education Loan Trust, Series 2021-A, Class APT2, 1.07% 1/15/2053 <sup>2,10</sup>	4,747	4,062
SOLRR Aircraft Aviation Holding, Ltd., Series 2021-1, Class A, 2.636% 10/15/2046 <sup>2,10</sup>	12,554	10,933

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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Sound Point CLO, Ltd., Series 2015-1RA, Class AR, (3-month USD-LIBOR + 1.08%) 6.34% 4/15/2030 <sup>2,3,10</sup>	USD1,983	\$ 1,968
SPRITE, Ltd., Series 2021-1, Class A, 3.75% 11/15/2046 <sup>2,10</sup>	17,696	15,871
Stellar Jay Ireland DAC, Series 2021-1, Class A, 3.967% 10/15/2041 <sup>2,10</sup>	2,064	1,671
Stonepeak Infrastructure Partners, Series 2021-1A, Class AA, 2.301% 2/28/2033 <sup>2,10</sup>	4,916	4,453
Stonepeak Infrastructure Partners, Series 2021-1A, Class A, 2.675% 2/28/2033 <sup>2,10</sup>	6,527	5,806
Stratus Static CLO, Ltd., Series 2021-1, Class A, (3-month USD-LIBOR + 0.80%) 6.05% 12/29/2029 <sup>2,3,10</sup>	321	318
Stratus Static CLO, Ltd., Series 2022-1, Class A, (3-month USD CME Term SOFR + 1.75%) 6.798% 7/20/2030 <sup>2,3,10</sup>	9,379	9,371
Stratus Static CLO, Ltd., Series 2022-2, Class A, (3-month USD CME Term SOFR + 1.90%) 6.948% 7/20/2030 <sup>2,3,10</sup>	2,394	2,392
Stratus Static CLO, Ltd., Series 2022-3, Class A, (3-month USD CME Term SOFR + 2.15%) 7.198% 10/20/2031 <sup>2,3,10</sup>	13,166	13,185
Stratus Static CLO, Ltd., Series 2022-3, Class B, (3-month USD CME Term SOFR + 3.05%) 8.098% 10/20/2031 <sup>2,3,10</sup>	11,033	11,068
SuttonPark Structured Settlements, Series 2021-1, Class A, 1.95% 9/15/2075 <sup>2,10</sup>	11,671	10,632
Sycamore Tree CLO, Ltd., Series 2023-3, Class A1, (3-month USD CME Term SOFR + 2.20%) 7.32% 4/20/2035 <sup>2,3,10</sup>	23,500	23,530
Symphony Static CLO, Ltd., Series 2021-1, Class A, (3-month USD-LIBOR + 0.83%) 6.085% 10/25/2029 <sup>2,3,10</sup>	2,071	2,048
TAL Advantage V, LLC, Series 2020-1A, Class A, 2.05% 9/20/2045 <sup>2,10</sup>	5,430	4,765
TCW Gem, Ltd., CLO, Series 2020-1, Class DRR, (3-month USD-LIBOR + 3.40%) 8.65% 4/20/2034 <sup>2,3,10</sup>	750	682
Textainer Marine Containers, Ltd., Series 2020-1A, Class A, 2.73% 8/21/2045 <sup>2,10</sup>	12,834	11,667
Textainer Marine Containers, Ltd., Series 2020-1A, Class B, 4.94% 8/21/2045 <sup>2,10</sup>	5,163	4,818
Textainer Marine Containers, Ltd., Series 2020-2A, Class A, 2.10% 9/20/2045 <sup>2,10</sup>	2,978	2,615
Textainer Marine Containers, Ltd., Series 2021-2A, Class A, 2.23% 4/20/2046 <sup>2,10</sup>	26,519	22,784
TICP CLO, Ltd., Series 2019-14, Class A1R, (3-month USD-LIBOR + 1.08%) 6.33% 10/20/2032 <sup>2,3,10</sup>	1,000	988
TIF Funding II, LLC, Series 2020-1A, Class B, 3.82% 8/20/2045 <sup>2,10</sup>	1,440	1,269
Toyota Auto Loan Extended Note Trust, Series 2019-1, Class A, 2.56% 11/25/2031 <sup>2,10</sup>	7,250	7,043
Toyota Auto Loan Extended Note Trust, Series 2020-1, Class A, 1.35% 5/25/2033 <sup>2,10</sup>	5,335	4,929
Toyota Auto Loan Extended Note Trust, Series 2021-1, Class A, 1.07% 2/27/2034 <sup>2,3,10</sup>	27,912	24,947
Toyota Lease Owner Trust, Series 2023-A, Class A2, 5.30% 8/20/2025 <sup>2,10</sup>	14,466	14,403
Tralee CDO, Ltd., Series 2021-7, Class D, (3-month USD-LIBOR + 3.18%) 8.435% 4/25/2034 <sup>2,3,10</sup>	1,000	898
Trinitas CLO, Ltd., Series 2023-22A, Class D, (3-month USD CME Term SOFR + 6.19%) 11.263% 7/20/2036 <sup>2,3,10</sup>	1,500	1,504
Triton Container Finance VIII, LLC, Series 2020-1, Class A, 2.11% 9/20/2045 <sup>2,10</sup>	3,659	3,140
Triton Container Finance VIII, LLC, Series 2021-1, Class A, 1.86% 3/20/2046 <sup>2,10</sup>	11,745	9,874
Triton Container Finance VIII, LLC, Series 2021-1A, Class B, 2.58% 3/20/2046 <sup>2,10</sup>	933	769
Venture CDO, Ltd., CLO, Series 2017-29, Class AR, (3-month USD-LIBOR + 0.99%) 6.311% 9/7/2030 <sup>2,3,10</sup>	1,411	1,394
Venture CDO, Ltd., CLO, Series 2018-32, Class A2A, (3-month USD-LIBOR + 1.07%) 6.332% 7/18/2031 <sup>2,3,10</sup>	1,490	1,472
Verizon Master Trust, Series 2022-7, Class A1A, 5.23% 11/22/2027 (5.98% on 11/20/2024) <sup>1,10</sup>	2,425	2,411
Verizon Master Trust, Series 2023-2, Class A, 4.89% 4/13/2028 <sup>10</sup>	16,995	16,854
Verizon Master Trust, Series 2023-3, Class A, 4.73% 4/21/2031 <sup>2,10</sup>	31,476	31,228
Vibrant CLO, Ltd., Series 2017-7, Class A1R, (3-month USD-LIBOR + 1.04%) 6.29% 9/15/2030 <sup>2,3,10</sup>	4,265	4,229
Vibrant CLO, Ltd., Series 2023-16, Class A2, (3-month USD CME Term SOFR + 2.80%) 4.935% 4/15/2036 <sup>2,3,10</sup>	2,000	2,019
Wellfleet CLO, Ltd., Series 2022-1, Class A2, (3-month USD CME Term SOFR + 1.95%) 6.936% 4/15/2034 <sup>2,3,10</sup>	5,000	4,892
Wellfleet CLO, Ltd., Series 2022-1, Class C, (3-month USD CME Term SOFR + 2.85%) 7.836% 4/15/2034 <sup>2,3,10</sup>	1,100	1,085
Westlake Automobile Receivables Trust, Series 2020-2, Class C, 2.01% 7/15/2025 <sup>2,10</sup>	311	310
Westlake Automobile Receivables Trust, Series 2022-2A, Class A2A, 3.36% 8/15/2025 <sup>2,10</sup>	165	164
Westlake Automobile Receivables Trust, Series 2020-3A, Class C, 1.24% 11/17/2025 <sup>2,10</sup>	2,699	2,666
Westlake Automobile Receivables Trust, Series 2020-3A, Class D, 1.65% 2/17/2026 <sup>2,10</sup>	8,060	7,745
Westlake Automobile Receivables Trust, Series 2023-1, Class A2A, 5.51% 6/15/2026 <sup>2,10</sup>	3,043	3,032
Westlake Automobile Receivables Trust, Series 2021-2, Class B, 0.62% 7/15/2026 <sup>2,10</sup>	10,314	10,176

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

	Principal amount (000)	Value (000)
<b>Asset-backed obligations (continued)</b>		
Westlake Automobile Receivables Trust, Series 2021-2, Class C, 0.89% 7/15/2026 <sup>2,10</sup>	USD13,309	\$ 12,722
Westlake Automobile Receivables Trust, Series 2023-2, Class A2A, 5.87% 7/15/2026 <sup>2,10</sup>	1,254	1,251
Westlake Automobile Receivables Trust, Series 2021-2, Class D, 1.23% 12/15/2026 <sup>2,10</sup>	8,825	8,180
Westlake Automobile Receivables Trust, Series 2023-2, Class A3, 5.80% 2/16/2027 <sup>2,10</sup>	12,615	12,601
Westlake Automobile Receivables Trust, Series 2022-1A, Class D, 3.49% 3/15/2027 <sup>2,10</sup>	5,523	5,237
Westlake Automobile Receivables Trust, Series 2022-3, Class B, 5.99% 12/15/2027 <sup>2,10</sup>	5,950	5,903
Westlake Automobile Receivables Trust, Series 2022-3, Class C, 6.44% 12/15/2027 <sup>2,10</sup>	4,531	4,524
Westlake Automobile Receivables Trust, Series 2023-1, Class A3, 5.21% 1/18/2028 <sup>2,10</sup>	993	983
Westlake Automobile Receivables Trust, Series 2023-1, Class B, 5.41% 1/18/2028 <sup>2,10</sup>	1,062	1,049
Westlake Automobile Receivables Trust, Series 2023-1, Class C, 5.74% 8/15/2028 <sup>2,10</sup>	2,059	2,033
Westlake Automobile Receivables Trust, Series 2023-1, Class D, 6.79% 11/15/2028 <sup>2,10</sup>	4,024	4,018
Wind River CLO, Ltd., Series 2021-3A, Class A, (3-month USD-LIBOR + 1.15%) 6.40% 7/20/2033 <sup>2,3,10</sup>	311	303
Wind River CLO, Ltd., Series 2022-1A, Class A, (3-month USD CME Term SOFR + 1.53%) 6.578% 7/20/2035 <sup>2,3,10</sup>	10,000	9,809
World Financial Network Credit Card Master Trust, Series 2023-A, Class A, 5.02% 3/15/2030 <sup>10</sup>	8,349	8,259
		<u>3,618,833</u>

## Bonds & notes of governments & government agencies outside the U.S. 1.14%

Asian Development Bank 4.125% 9/27/2024	7,629	7,511
Asian Development Bank 1.50% 10/18/2024	15,979	15,223
Asian Development Bank 2.50% 11/2/2027	3,451	3,206
Asian Development Bank 2.75% 1/19/2028	3	3
Asian Development Bank 3.875% 9/28/2032	1,768	1,752
British Columbia (Province of) 4.20% 7/6/2033	42,709	42,653
Caisse d'Amortissement de la Dette Sociale 1.125% 11/29/2024 <sup>2</sup>	10,000	9,427
Colombia (Republic of) 7.50% 2/2/2034	17,480	17,138
CPPIB Capital, Inc. 0.50% 9/16/2024 <sup>2</sup>	3,887	3,664
CPPIB Capital, Inc. (USD-SOFR + 1.25%) 5.05% 3/11/2026 <sup>2,3</sup>	6,621	6,769
CPPIB Capital, Inc. 0.875% 9/9/2026 <sup>2</sup>	8,156	7,234
Development Bank of Japan, Inc. 1.75% 2/18/2025 <sup>2</sup>	6,928	6,529
Development Bank of Japan, Inc. 1.25% 10/20/2026 <sup>2</sup>	8,230	7,301
Development Bank of Japan, Inc. 1.75% 10/20/2031 <sup>2</sup>	3,068	2,510
Dominican Republic 7.05% 2/3/2031 <sup>2</sup>	4,690	4,683
Greece (Hellenic Republic of) 3.875% 6/15/2028	EUR154,250	171,442
Greece (Hellenic Republic of) 1.50% 6/18/2030	77,550	73,631
Greece (Hellenic Republic of) 0.75% 6/18/2031	68,950	60,434
Greece (Hellenic Republic of) 4.25% 6/15/2033	176,100	201,373
Indonesia Asahan Aluminium (Persero) PT 5.71% 11/15/2023 <sup>2</sup>	USD2,050	2,042
Indonesia Asahan Aluminium (Persero) PT 6.53% 11/15/2028	8,528	8,781
Indonesia Asahan Aluminium (Persero) PT 6.53% 11/15/2028 <sup>2</sup>	1,867	1,922
Indonesia Asahan Aluminium (Persero) PT 5.45% 5/15/2030	8,000	7,764
Indonesia Asahan Aluminium (Persero) PT 6.757% 11/15/2048 <sup>2</sup>	655	641
Indonesia Asahan Aluminium (Persero) PT 5.80% 5/15/2050	3,000	2,650
Indonesia Asahan Aluminium (Persero) PT 5.80% 5/15/2050 <sup>2</sup>	2,690	2,376
Inter-American Development Bank 4.50% 5/15/2026	11,746	11,716
Inter-American Development Bank 1.125% 7/20/2028	1	1
International Bank for Reconstruction and Development 1.625% 1/15/2025	4	4
International Bank for Reconstruction and Development 0.75% 3/11/2025	4,974	4,629
Japan Bank for International Cooperation 2.875% 4/14/2025	5,488	5,259
Japan Bank for International Cooperation 1.875% 4/15/2031	6,576	5,440
Kommuninvest i Sverige Aktiebolag 0.50% 7/5/2023 <sup>2</sup>	10,129	10,129
OMERS Finance Trust 3.50% 4/19/2032 <sup>2</sup>	3,470	3,184
Ontario Teachers' Finance Trust 0.875% 9/21/2026 <sup>2</sup>	7,433	6,562
Ontario Teachers' Finance Trust 3.00% 4/13/2027 <sup>2</sup>	4,279	4,001
Ontario Teachers' Finance Trust 2.00% 4/16/2031 <sup>2</sup>	6,787	5,642
Panama (Republic of) 3.75% 4/17/2026	27,844	27,415
Panama (Republic of) 3.362% 6/30/2031	24,791	21,339
Panama (Republic of) 2.252% 9/29/2032	11,340	8,694
Peru (Republic of) 2.783% 1/23/2031	18,960	16,255
PETRONAS Capital, Ltd. 3.50% 4/21/2030 <sup>2</sup>	4,450	4,110
PETRONAS Capital, Ltd. 4.55% 4/21/2050 <sup>2</sup>	5,695	5,236
PSP Capital, Inc. 1.625% 10/26/2028 <sup>2</sup>	6,054	5,228
Russian Federation 1.85% 11/20/2032 <sup>4</sup>	EUR12,500	6,070

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Bonds &amp; notes of governments &amp; government agencies outside the U.S. (continued)</b>			
	Russian Federation 5.10% 3/28/2035 <sup>4</sup>	USD52,800	\$ 22,176
	Russian Federation 5.10% 3/28/2035 <sup>2,4</sup>	800	336
	Swedish Export Credit Corp. 3.625% 9/3/2024	4,489	4,389
	United Mexican States 5.40% 2/9/2028	2,175	2,217
	United Mexican States 4.875% 5/19/2033	390	373
	United Mexican States 6.35% 2/9/2035	743	783
	United Mexican States 5.00% 4/27/2051	5,100	4,435
	United Mexican States 4.40% 2/12/2052	229	181
	United Mexican States 6.338% 5/4/2053	7,175	7,327
	United Mexican States 3.75% 4/19/2071	465	311
			<u>862,101</u>
<b>Municipals 0.52%</b>			
<b>California</b> <b>0.00%</b>	Golden State Tobacco Securitization Corp., Enhanced Tobacco Settlement Asset-Backed Bonds, Series 2021-B, 2.746% 6/1/2034	2,685	<u>2,190</u>
<b>Connecticut</b> <b>0.00%</b>	Housing Fin. Auth., Housing Mortgage Fin. Program Rev. Ref. Bonds, Series 2015-C-1, 3.50% 11/15/2045	745	<u>740</u>
<b>Illinois</b> <b>0.37%</b>	City of Chicago, Board of Education, Unlimited Tax G.O. Bonds (Dedicated Rev.), Series 2010-C, 6.319% 11/1/2029	14,400	14,387
	City of Chicago, Board of Education, Unlimited Tax G.O. Bonds (Dedicated Rev.), Series 2009-E, 6.138% 12/1/2039	57,980	54,849
	City of Chicago, Board of Education, Unlimited Tax G.O. Bonds (Dedicated Rev.), Series 2010-D, 6.519% 12/1/2040	5,770	5,500
	City of Chicago, Board of Education, Unlimited Tax G.O. Bonds (Qualified School Construction Bonds), Series 2009-G, 1.75% 12/15/2025	13,760	12,282
	G.O. Bonds, Series 2020-A, 3.14% 10/1/2024	1,520	1,471
	G.O. Bonds, Series 2020-A, 3.24% 10/1/2025	2,245	2,135
	G.O. Bonds, Series 2013-B, 4.91% 4/1/2027	3,250	3,205
	G.O. Bonds, Series 2019-A, 5.70% 4/1/2031	7,530	7,586
	G.O. Bonds, Pension Funding, Series 2003, 5.10% 6/1/2033	161,540	158,913
	G.O. Bonds, Taxable Build America Bonds, Series 2010-2, 6.05% 3/1/2024	1,905	1,905
	G.O. Bonds, Taxable Build America Bonds, Series 2010-2, 6.15% 3/1/2025	6,205	6,235
	G.O. Bonds, Taxable Build America Bonds, Series 2010-1, 6.63% 2/1/2035	5,285	5,520
	Housing Dev. Auth., Multi Family Housing Rev. Bonds (Marshall Field Garden Apartment Homes), Series 2015, (SIFMA Municipal Swap Index + 1.00%) 5.01% 5/15/2050 (put 5/15/2025) <sup>3</sup>	6,275	6,286
	Housing Dev. Auth., Rev. Bonds, Series 2016-A, 4.00% 4/1/2046	415	413
			<u>280,687</u>
<b>Iowa</b> <b>0.00%</b>	Fin. Auth., Single Family Mortgage Bonds (Mortgage-Backed Securities Program), Series 2016-A, 4.00% 7/1/2046	345	<u>344</u>
<b>Kentucky</b> <b>0.00%</b>	Housing Corp., Housing Rev. Bonds, Series 2013-D, 3.50% 1/1/2033	435	<u>432</u>
<b>Maine</b> <b>0.00%</b>	Housing Auth., Mortgage Purchase Rev. Ref. Bonds, Series 2015-E-1, AMT, 3.50% 11/15/2035	1,020	<u>1,009</u>
<b>Maryland</b> <b>0.00%</b>	Community Dev. Administration, Dept. of Housing and Community Dev., Residential Rev. Bonds, Series 2014-B, AMT, 3.25% 9/1/2044	430	<u>428</u>

# Bonds, notes & other debt instruments (continued)

		Principal amount (000)	Value (000)
<b>Municipals (continued)</b>			
<b>Massachusetts</b> <b>0.00%</b>	Housing Fin. Agcy., Single Family Housing Rev. Bonds, Series 178, 3.50% 6/1/2042	USD205	\$ 203
<b>Michigan</b> <b>0.01%</b>	Housing Dev. Auth., Single Family Mortgage Rev. Bonds, Series 2016-B, 3.50% 6/1/2047	5,145	5,072
<b>Minnesota</b> <b>0.00%</b>	Housing Fin. Agcy., Residential Housing Fin. Bonds, Series 2015-A, AMT, 4.00% 1/1/2041	110	109
	Housing Fin. Agcy., Residential Housing Fin. Bonds, Series 2014-C, AMT, 4.00% 1/1/2045	1,490	1,481
	Housing Fin. Agcy., Residential Housing Fin. Bonds, Series 2015-E, AMT, 3.50% 1/1/2046	860	850
			2,440
<b>Missouri</b> <b>0.00%</b>	Housing Dev. Commission, Single Family Mortgage Rev. Bonds (Special Homeownership Loan Program), Series 2015-A, 3.75% 5/1/2038	345	342
<b>Nebraska</b> <b>0.00%</b>	Investment Fin. Auth., Single Family Housing Rev. Bonds, Series 2015-C, 3.50% 9/1/2045	225	224
	Investment Fin. Auth., Single Family Housing Rev. Bonds, Series 2016-A, 3.50% 9/1/2046	1,210	1,196
			1,420
<b>New Jersey</b> <b>0.01%</b>	Econ. Dev. Auth., State Pension Funding Bonds, Series 1997-A, National insured, 7.425% 2/15/2029	4,400	4,731
<b>New York</b> <b>0.04%</b>	Dormitory Auth., Taxable State Personal Income Tax Rev. Bonds (General Purpose), Series 2021-C, 2.202% 3/15/2034	39,115	30,802
	Mortgage Agcy., Homeowner Mortgage Rev. Bonds, Series 52, AMT, 3.50% 10/1/2030	495	490
			31,292
<b>Ohio</b> <b>0.03%</b>	Cleveland-Cuyahoga Port Auth., Federal Lease Rev. Bonds (VA Cleveland Health Care Center Project), Series 2021, 4.425% 5/1/2031	24,155	20,717
<b>South Carolina</b> <b>0.00%</b>	Housing Fin. and Dev. Auth., Mortgage Rev. Ref. Bonds, Series 2016-A, 4.00% 7/1/2036	325	323
	Housing Fin. Auth., Mortgage Rev. Ref. Bonds, Series 2014, AMT, 4.00% 7/1/2041	865	861
			1,184
<b>Tennessee</b> <b>0.00%</b>	Housing Dev. Agcy., Homeownership Program Bonds, Series 2015-A, 3.50% 7/1/2045	460	455
	Housing Dev. Agcy., Residential Fin. Program Bonds, Series 2013-2-A, AMT, 4.00% 7/1/2043	50	50
	Housing Dev. Agcy., Residential Fin. Program Bonds, Series 2015-1-A, AMT, 4.00% 7/1/2045	770	765
	Housing Dev. Agcy., Residential Fin. Program Bonds, Series 2015-2-A, AMT, 4.00% 1/1/2046	1,120	1,111
			2,381
<b>Texas</b> <b>0.02%</b>	Grand Parkway Transportation Corp., Grand Parkway System Toll Rev. Ref. Bonds, Series 2020-B, 3.236% 10/1/2052	8,155	6,012
	SA Energy Acquisition Public Fac. Corp., Gas Supply Rev. Bonds, Series 2007, 5.50% 8/1/2023	6,000	6,005
			12,017



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

		Principal amount (000)	Value (000)
<b>Municipals (continued)</b>			
<b>Utah</b> <b>0.00%</b>	Housing Corp., Single Family Mortgage Bonds, Class III, Series 2015-D-2, 4.00% 1/1/2045	USD385	\$ 383
<b>Wisconsin</b> <b>0.04%</b>	Housing and Econ. Dev. Auth., Home Ownership Rev. Bonds, Series 2015-A, AMT, 4.00% 9/1/2045	440	437
	Housing and Econ. Dev. Auth., Home Ownership Rev. Bonds, Series 2016-A, AMT, 3.50% 3/1/2046	775	764
	Public Fin. Auth., Federal Lease Rev. Bonds (Fort Sam Acquisition Fncg.), Series 2022, 4.95% 3/1/2034	28,510	26,754
			27,955
<b>Wyoming</b> <b>0.00%</b>	Community Dev. Auth., Housing Rev. Bonds, Series 2015-6, 4.00% 6/1/2045	130	130
	<b>Total municipals</b>		396,097
<b>Federal agency bonds &amp; notes 0.05%</b>			
	Fannie Mae 1.625% 1/7/2025	7	7
	Fannie Mae 0.875% 8/5/2030	2,563	2,061
	Federal Farm Credit Banks 1.60% 7/13/2033	1,957	1,525
	Freddie Mac 0.375% 9/23/2025	9,449	8,573
	Industrial Bank of Korea 0.625% 9/17/2024	1,000	943
	Korea Electric Power Corp. 4.00% 6/14/2027	3,931	3,800
	Korea Gas Corp. 3.875% 2/12/2024	12,000	11,861
	Korea National Oil Corp. 2.125% 4/18/2027	2,069	1,863
	Korea National Oil Corp. 2.625% 4/18/2032	3,000	2,514
	Sinopec Group Overseas Development (2018), Ltd. 1.45% 1/8/2026 <sup>2</sup>	5,500	4,986
	Tennessee Valley Authority 3.875% 3/15/2028	1,734	1,707
			39,840
	<b>Total bonds, notes &amp; other debt instruments</b> (cost: \$77,194,872,000)		73,062,959

## Common stocks 0.05%

		Shares	
<b>Health care</b> <b>0.05%</b>	Rotech Healthcare, Inc. <sup>5,8,14</sup>	342,069	35,917
<b>Consumer discretionary</b> <b>0.00%</b>	NMG Parent, LLC <sup>5,14</sup>	4,595	551
	MYT Holding Co., Class B <sup>5,14</sup>	521,407	522
			1,073
<b>Energy</b> <b>0.00%</b>	Constellation Oil Services Holding SA, Class B-1 <sup>5,14</sup>	1,568,158	173
	<b>Total common stocks</b> (cost: \$16,909,000)		37,163

## Preferred securities 0.01%

<b>Financials</b> <b>0.01%</b>	CoBank, ACB, Class E, 6.422% noncumulative preferred shares <sup>2</sup>	6,250	5,000
	<b>Total preferred securities</b> (cost: \$5,820,000)		5,000

## Rights & warrants 0.00%

<b>Consumer discretionary</b> <b>0.00%</b>	NMG Parent, LLC, warrants, expire 9/24/2027 <sup>5,14</sup>	18,410	250
	<b>Total rights &amp; warrants</b> (cost: \$111,000)		250

## Short-term securities 12.15%

Shares Value  
(000)

### Money market investments 12.15%

Capital Group Central Cash Fund 5.15% <sup>15,16</sup>	92,044,619	\$ 9,205,382
<b>Total short-term securities</b> (cost: \$9,202,869,000)		9,205,382
<b>Total investment securities 108.66%</b> (cost: \$86,420,581,000)		82,310,754
Other assets less liabilities (8.66)%		(6,558,538)
<b>Net assets 100.00%</b>		<u>\$75,752,216</u>

### Futures contracts

Contracts	Type	Number of contracts	Expiration	Notional amount (000)	Value and unrealized appreciation (depreciation) at 6/30/2023 (000)
30 Day Federal Funds Futures	Long	1,143	July 2023	USD451,974	\$ 166
30 Day Federal Funds Futures	Short	861	August 2023	(339,835)	132
30 Day Federal Funds Futures	Long	55	October 2023	21,695	(17)
30 Day Federal Funds Futures	Short	55	November 2023	(21,679)	37
3 Month SOFR Futures	Long	55,749	December 2023	13,184,639	(26,647)
3 Month SOFR Futures	Short	36,271	March 2024	(8,581,719)	3,051
3 Month SOFR Futures	Long	1,347	September 2024	320,721	(558)
2 Year U.S. Treasury Note Futures	Long	43,066	September 2023	8,757,202	(77,748)
5 Year U.S. Treasury Note Futures	Long	107,232	September 2023	11,483,877	(116,923)
10 Year Euro-Bund Futures	Short	2,801	September 2023	(408,770)	5,438
10 Year Japanese Government Bond Futures	Short	346	September 2023	(356,203)	(1,215)
10 Year U.S. Treasury Note Futures	Long	59,935	September 2023	6,728,641	(93,580)
10 Year Ultra U.S. Treasury Note Futures	Short	42,617	September 2023	(5,047,451)	52,498
20 Year U.S. Treasury Bond Futures	Short	7,685	September 2023	(975,275)	(2,340)
30 Year Ultra U.S. Treasury Bond Futures	Long	25,975	September 2023	3,538,282	33,581
					<u>\$(224,125)</u>

### Forward currency contracts

Contract amount		Counterparty	Settlement date	Unrealized appreciation (depreciation) at 6/30/2023 (000)
Currency purchased (000)	Currency sold (000)			
USD 30,263	MYR 138,319	BNP Paribas	7/7/2023	\$ 460
EUR 23,875	USD 25,698	BNP Paribas	7/7/2023	363
EUR 6,701	USD 7,263	Bank of New York Mellon	7/7/2023	52
MYR 138,319	USD 30,103	HSBC Bank	7/7/2023	(301)
USD 34,054	EUR 31,524	Citibank	7/7/2023	(356)
MXN 1,102,820	USD 63,956	HSBC Bank	7/11/2023	330
USD 12,008	IDR 178,503,000	JPMorgan Chase	7/11/2023	143
IDR 178,503,000	USD 12,000	BNP Paribas	7/11/2023	(135)
JPY 1,752,700	USD 12,653	Bank of America	7/11/2023	(486)
USD 62,684	MXN 1,102,820	HSBC Bank	7/11/2023	(1,602)
USD 272,625	KRW 348,000,000	JPMorgan Chase	7/17/2023	8,318
USD 7,003	GBP 5,478	JPMorgan Chase	7/17/2023	45
USD 1,739	AUD 2,566	Bank of New York Mellon	7/17/2023	29
USD 7,546	GBP 5,995	Morgan Stanley	7/17/2023	(68)
USD 429,269	EUR 395,035	Citibank	7/17/2023	(2,178)
KRW 348,000,000	USD 273,908	HSBC Bank	7/17/2023	(9,602)
USD 63,296	AUD 93,470	Bank of New York Mellon	7/21/2023	990
USD 15,028	AUD 21,916	Standard Chartered Bank	7/21/2023	418
USD 3,505	AUD 5,150	Bank of America	7/21/2023	72
USD 8,367	EUR 7,650	Morgan Stanley	7/21/2023	10
USD 6,815	MXN 116,925	Bank of America	7/25/2023	20
USD 88,157	EUR 80,350	Bank of America	7/27/2023	352
JPY 5,124,500	USD 35,750	HSBC Bank	7/27/2023	(77)

**Forward currency contracts** (continued)

Contract amount					Settlement date	Unrealized appreciation (depreciation) at 6/30/2023 (000)
Currency purchased (000)		Currency sold (000)		Counterparty		
USD	6,803	KRW	8,958,500	JPMorgan Chase	8/11/2023	\$ (11)
KRW	8,958,500	USD	6,916	Citibank	8/11/2023	(102)
USD	19,252	ILS	69,200	Citibank	8/28/2023	543
ILS	65,624	USD	17,687	HSBC Bank	8/28/2023	55
ILS	3,576	USD	959	HSBC Bank	8/28/2023	8
						<u>\$(2,710)</u>

**Swap contracts**
**Interest rate swaps**
**Centrally cleared interest rate swaps**

Receive		Pay		Expiration date	Notional amount (000)	Value at 6/30/2023 (000)	Upfront premium paid (000)	Unrealized (depreciation) appreciation at 6/30/2023 (000)
Rate	Payment frequency	Rate	Payment frequency					
4.8585%	Annual	U.S. EFFR	Annual	1/12/2024	USD456,892	\$ (1,530)	\$—	\$ (1,530)
4.8674%	Annual	U.S. EFFR	Annual	1/12/2024	669,408	(2,211)	—	(2,211)
4.8615%	Annual	U.S. EFFR	Annual	1/12/2024	913,700	(3,046)	—	(3,046)
3.497%	Annual	U.S. EFFR	Annual	6/16/2024	171,500	(3,002)	—	(3,002)
3.52647%	Annual	U.S. EFFR	Annual	6/16/2024	461,406	(7,950)	—	(7,950)
3.5291%	Annual	U.S. EFFR	Annual	6/16/2024	498,594	(8,579)	—	(8,579)
3.4585%	Annual	U.S. EFFR	Annual	6/17/2024	26,567	(474)	—	(474)
3.4325%	Annual	U.S. EFFR	Annual	6/17/2024	125,900	(2,277)	—	(2,277)
3.177%	Annual	SOFR	Annual	2/28/2030	49,100	(1,595)	—	(1,595)
SOFR	Annual	3.2915%	Annual	1/12/2033	30,370	699	—	699
3.278%	Annual	SOFR	Annual	3/16/2043	26,359	(591)	—	(591)
SOFR	Annual	3.41%	Annual	7/28/2045	319,700	(1,420)	—	(1,420)
SOFR	Annual	3.044%	Annual	3/16/2053	19,472	563	—	563
						<u><u>\$(31,413)</u></u>	<u><u>\$—</u></u>	<u><u>\$(31,413)</u></u>

**Credit default swaps**
**Centrally cleared credit default swaps on credit indices – buy protection**

Reference index	Financing rate paid	Payment frequency	Expiration date	Notional amount (000)	Value at 6/30/2023 (000)	Upfront premium received (000)	Unrealized depreciation at 6/30/2023 (000)
CDX.NA.IG.40	1.00%	Quarterly	6/20/2028	USD135,852	\$(2,030)	\$(1,678)	\$(352)

**Centrally cleared credit default swaps on credit indices – sell protection**

Financing rate received	Payment frequency	Reference index	Expiration date	Notional amount <sup>17</sup> (000)	Value at 6/30/2023 <sup>18</sup> (000)	Upfront premium paid (000)	Unrealized appreciation at 6/30/2023 (000)
5.00%	Quarterly	CDX.NA.HY.40	6/20/2028	USD299,000	\$8,278	\$5,816	\$2,462

## Investments in affiliates<sup>16</sup>

	Value of affiliate at 1/1/2023 (000)	Additions (000)	Reductions (000)	Net realized gain (000)	Net unrealized appreciation (000)	Value of affiliate at 6/30/2023 (000)	Dividend income (000)
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### Short-term securities 12.15%

#### Money market investments 12.15%

Capital Group Central Cash Fund 5.15% <sup>15</sup>	\$9,990,291	\$22,117,823	\$22,905,230	\$1,537	\$961	\$9,205,382	\$313,915
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### Restricted securities<sup>8</sup>

	Acquisition date	Cost (000)	Value (000)	Percent of net assets
Rotech Healthcare, Inc. <sup>5,14</sup>	9/26/2013	\$12,646	\$35,917	.05%
Mission Lane Credit Card Master Trust, Series 2022-B, Class A1, 8.25% 1/15/2028 <sup>5,10</sup>	12/6/2022	6,580	6,563	.01
Mission Lane Credit Card Master Trust, Series 2022-B, Class A2, 8.73% 1/15/2028 <sup>5,10</sup>	12/6/2022	1,050	1,047	.00 <sup>19</sup>
Ste Transcore Holdings, Inc. 3.375% 5/5/2027	6/26/2023	2,872	2,848	.00 <sup>19</sup>
<b>Total</b>		<u>\$23,148</u>	<u>\$46,375</u>	<u>.06%</u>

<sup>1</sup>Step bond; coupon rate may change at a later date.

<sup>2</sup>Acquired in a transaction exempt from registration under Rule 144A or, for commercial paper, Section 4(a)(2) of the Securities Act of 1933. May be resold in the U.S. in transactions exempt from registration, normally to qualified institutional buyers. The total value of all such securities was \$9,840,913,000, which represented 12.99% of the net assets of the fund.

<sup>3</sup>Coupon rate may change periodically. Reference rate and spread are as of the most recent information available. Some coupon rates are determined by the issuer or agent based on current market conditions; therefore, the reference rate and spread are not available.

<sup>4</sup>Scheduled interest and/or principal payment was not received.

<sup>5</sup>Value determined using significant unobservable inputs.

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

<sup>7</sup>Loan participations and assignments; may be subject to legal or contractual restrictions on resale. The total value of all such loans was \$9,456,000, which represented .01% of the net assets of the fund.

<sup>8</sup>Restricted security, other than Rule 144A securities or commercial paper issued pursuant to Section 4(a)(2) of the Securities Act of 1933. The total value of all such restricted securities was \$46,375,000, which represented .06% of the net assets of the fund.

<sup>9</sup>Payment in kind; the issuer has the option of paying additional securities in lieu of cash. Payment methods and rates are as of the most recent payment when available.

<sup>10</sup>Principal payments may be made periodically. Therefore, the effective maturity date may be earlier than the stated maturity date.

<sup>11</sup>Purchased on a TBA basis.

<sup>12</sup>All or a portion of this security was pledged as collateral. The total value of pledged collateral was \$490,068,000, which represented .65% of the net assets of the fund.

<sup>13</sup>Index-linked bond whose principal amount moves with a government price index.

<sup>14</sup>Security did not produce income during the last 12 months.

<sup>15</sup>Rate represents the seven-day yield at 6/30/2023.

<sup>16</sup>Part of the same "group of investment companies" as the fund as defined under the Investment Company Act of 1940, as amended.

<sup>17</sup>The maximum potential amount the fund may pay as a protection seller should a credit event occur.

<sup>18</sup>The prices and resulting values for credit default swap indices serve as an indicator of the current status of the payment/performance risk. As the value of a sell protection credit default swap increases or decreases, when compared to the notional amount of the swap, the payment/performance risk may decrease or increase, respectively.

<sup>19</sup>Amount less than .01%.

**Key to abbreviations**

Agcy. = Agency  
AMT = Alternative Minimum Tax  
Assn. = Association  
AUD = Australian dollars  
Auth. = Authority  
BBSW = Bank Bill Swap Rate  
CLO = Collateralized Loan Obligations  
CME = CME Group  
CMO = Collateralized Mortgage Obligations  
DAC = Designated Activity Company  
Dept. = Department  
Dev. = Development  
Econ. = Economic  
EFFR = Effective Federal Funds Rate  
EUR = Euros  
Fac. = Facility  
Fin. = Finance  
Fncg. = Financing

G.O. = General Obligation  
GBP = British pounds  
ICE = Intercontinental Exchange, Inc.  
IDR = Indonesian rupiah  
ILS = Israeli shekels  
JPY = Japanese yen  
KRW = South Korean won  
LIBOR = London Interbank Offered Rate  
MXN = Mexican pesos  
MYR = Malaysian ringgits  
PIK = Payment In Kind  
Ref. = Refunding  
Rev. = Revenue  
SIFMA = Securities Industry and Financial Markets Association  
SOFR = Secured Overnight Financing Rate  
TBA = To be announced  
USD = U.S. dollars

Refer to the notes to financial statements.



# Financial statements

Statement of assets and liabilities at June 30, 2023

unaudited

(dollars in thousands)

<b>Assets:</b>		
Investment securities, at value:		
Unaffiliated issuers (cost: \$77,217,712)	\$73,105,372	
Affiliated issuers (cost: \$9,202,869)	9,205,382	\$ 82,310,754
Cash		21,439
Unrealized appreciation on open forward currency contracts		12,208
Receivables for:		
Sales of investments	10,980,859	
Sales of fund's shares	192,910	
Dividends and interest	540,208	
Variation margin on futures contracts	47,017	
Variation margin on centrally cleared swap contracts	3,057	
Other	1	11,764,052
		94,108,453
<b>Liabilities:</b>		
Unrealized depreciation on open forward currency contracts		14,918
Payables for:		
Purchases of investments	17,994,014	
Repurchases of fund's shares	289,936	
Dividends on fund's shares	5,962	
Investment advisory services	12,782	
Services provided by related parties	10,388	
Trustees' deferred compensation	675	
Variation margin on futures contracts	24,074	
Variation margin on centrally cleared swap contracts	2,983	
Other	505	18,341,319
<b>Net assets at June 30, 2023</b>		<b>\$ 75,752,216</b>
<b>Net assets consist of:</b>		
Capital paid in on shares of beneficial interest		\$ 87,407,385
Total accumulated loss		(11,655,169)
<b>Net assets at June 30, 2023</b>		<b>\$ 75,752,216</b>

Refer to the notes to financial statements.

# Financial statements (continued)

**Statement of assets and liabilities** at June 30, 2023 (continued)

unaudited

(dollars and shares in thousands, except per-share amounts)

**Shares of beneficial interest issued and outstanding (no stated par value) –  
unlimited shares authorized (6,681,606 total shares outstanding)**

	Net assets	Shares outstanding	Net asset value per share
Class A	\$24,490,969	2,160,187	\$11.34
Class C	454,574	40,095	11.34
Class T	9	1	11.34
Class F-1	819,173	72,254	11.34
Class F-2	23,181,067	2,044,651	11.34
Class F-3	8,744,647	771,308	11.34
Class 529-A	1,172,419	103,411	11.34
Class 529-C	42,838	3,778	11.34
Class 529-E	33,249	2,933	11.34
Class 529-T	11	1	11.34
Class 529-F-1	9	1	11.34
Class 529-F-2	157,370	13,880	11.34
Class 529-F-3	9	1	11.34
Class R-1	38,508	3,396	11.34
Class R-2	317,580	28,012	11.34
Class R-2E	36,698	3,237	11.34
Class R-3	517,946	45,685	11.34
Class R-4	490,880	43,297	11.34
Class R-5E	167,971	14,816	11.34
Class R-5	285,677	25,198	11.34
Class R-6	14,800,612	1,305,464	11.34

Refer to the notes to financial statements.

# Financial statements (continued)

**Statement of operations** for the six months ended June 30, 2023

unaudited

(dollars in thousands)

## Investment income:

### Income:

Interest from unaffiliated issuers (net of non-U.S. taxes of \$239)	\$ 1,182,765	
Dividends (includes \$313,915 from affiliates)	314,088	\$ 1,496,853

### Fees and expenses\*:

Investment advisory services	72,294	
Distribution services	38,839	
Transfer agent services	30,513	
Administrative services	11,199	
529 plan services	418	
Reports to shareholders	1,217	
Registration statement and prospectus	1,409	
Trustees' compensation	98	
Auditing and legal	30	
Custodian	130	
Other	72	156,219

Net investment income		<u>1,340,634</u>
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## Net realized loss and unrealized appreciation:

### Net realized (loss) gain on:

Investments (net of non-U.S. taxes of \$114):		
Unaffiliated issuers	(1,630,661)	
Affiliated issuers	1,537	
Futures contracts	(538,645)	
Forward currency contracts	14,463	
Swap contracts	162,144	
Currency transactions	(1,080)	(1,992,242)

### Net unrealized appreciation (depreciation) on:

#### Investments:

Unaffiliated issuers	1,994,730	
Affiliated issuers	961	
Futures contracts	(173,557)	
Forward currency contracts	(27,463)	
Swap contracts	(195,851)	
Currency translations	(66)	1,598,754

Net realized loss and unrealized appreciation		<u>(393,488)</u>
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## Net increase in net assets resulting from operations

\$ 947,146

\*Additional information related to class-specific fees and expenses is included in the notes to financial statements.

Refer to the notes to financial statements.

# Financial statements (continued)

## Statements of changes in net assets

(dollars in thousands)

	Six months ended June 30, 2023*	Year ended December 31, 2022
<b>Operations:</b>		
Net investment income	\$ 1,340,634	\$ 1,976,697
Net realized loss	(1,992,242)	(5,079,909)
Net unrealized appreciation (depreciation)	1,598,754	(6,961,755)
Net increase (decrease) in net assets resulting from operations	947,146	(10,064,967)
<b>Distributions paid or accrued to shareholders</b>	(1,314,148)	(2,071,532)
<b>Net capital share transactions</b>	4,957,887	3,731,382
<b>Total increase (decrease) in net assets</b>	4,590,885	(8,405,117)
<b>Net assets:</b>		
Beginning of period	71,161,331	79,566,448
End of period	<u>\$75,752,216</u>	<u>\$ 71,161,331</u>

\*Unaudited.

Refer to the notes to financial statements.

## 1. Organization

The Bond Fund of America (the “fund”) is registered under the Investment Company Act of 1940, as amended (the “1940 Act”), as an open-end, diversified management investment company. The fund seeks as high a level of current income as is consistent with the preservation of capital.

The fund has 21 share classes consisting of six retail share classes (Classes A, C, T, F-1, F-2 and F-3), seven 529 college savings plan share classes (Classes 529-A, 529-C, 529-E, 529-T, 529-F-1, 529-F-2 and 529-F-3) and eight retirement plan share classes (Classes R-1, R-2, R-2E, R-3, R-4, R-5E, R-5 and R-6). The 529 college savings plan share classes can be used to save for college education. The retirement plan share classes are generally offered only through eligible employer-sponsored retirement plans. The fund’s share classes are described further in the following table:

Share class	Initial sales charge	Contingent deferred sales charge upon redemption	Conversion feature
Classes A and 529-A	Up to 3.75% for Class A; up to 3.50% for Class 529-A	None (except 1.00% for certain redemptions within 18 months of purchase without an initial sales charge)	None
Classes C and 529-C	None	1.00% for redemptions within one year of purchase	Class C converts to Class A after eight years and Class 529-C converts to Class 529-A after five years
Class 529-E	None	None	None
Classes T and 529-T*	Up to 2.50%	None	None
Classes F-1, F-2, F-3, 529-F-1, 529-F-2 and 529-F-3	None	None	None
Classes R-1, R-2, R-2E, R-3, R-4, R-5E, R-5 and R-6	None	None	None

\*Class T and 529-T shares are not available for purchase.

Holders of all share classes have equal pro rata rights to the assets, dividends and liquidation proceeds of the fund. Each share class has identical voting rights, except for the exclusive right to vote on matters affecting only its class. Share classes have different fees and expenses (“class-specific fees and expenses”), primarily due to different arrangements for distribution, transfer agent and administrative services. Differences in class-specific fees and expenses will result in differences in net investment income and, therefore, the payment of different per-share dividends by each share class.

## 2. Significant accounting policies

The fund is an investment company that applies the accounting and reporting guidance issued in Topic 946 by the U.S. Financial Accounting Standards Board. The fund’s financial statements have been prepared to comply with U.S. generally accepted accounting principles (“U.S. GAAP”). These principles require the fund’s investment adviser to make estimates and assumptions that affect reported amounts and disclosures. Actual results could differ from those estimates. Subsequent events, if any, have been evaluated through the date of issuance in the preparation of the financial statements. The fund follows the significant accounting policies described in this section, as well as the valuation policies described in the next section on valuation.

**Security transactions and related investment income** – Security transactions are recorded by the fund as of the date the trades are executed with brokers. Realized gains and losses from security transactions are determined based on the specific identified cost of the securities. In the event a security is purchased with a delayed payment date, the fund will segregate liquid assets sufficient to meet its payment obligations. Dividend income is recognized on the ex-dividend date and interest income is recognized on an accrual basis. Market discounts, premiums and original issue discounts on fixed-income securities are amortized daily over the expected life of the security.

**Class allocations** – Income, fees and expenses (other than class-specific fees and expenses) are allocated daily among the various share classes based on the relative value of their settled shares. Realized gains and losses and unrealized appreciation and depreciation are allocated daily among the various share classes based on their relative net assets. Class-specific fees and expenses, such as distribution, transfer agent and administrative services, are charged directly to the respective share class.



**Distributions paid or accrued to shareholders** – Income dividends are declared daily after the determination of the fund’s net investment income and are paid to shareholders monthly. Capital gain distributions are recorded on the ex-dividend date. The fund may deem a portion of the income dividends and/or capital gain distributions as a return of capital for tax purposes.

**Currency translation** – Assets and liabilities, including investment securities, denominated in currencies other than U.S. dollars are translated into U.S. dollars at the exchange rates supplied by one or more pricing vendors on the valuation date. Purchases and sales of investment securities and income and expenses are translated into U.S. dollars at the exchange rates on the dates of such transactions. The effects of changes in exchange rates on investment securities are included with the net realized gain or loss and net unrealized appreciation or depreciation on investments in the fund’s statement of operations. The realized gain or loss and unrealized appreciation or depreciation resulting from all other transactions denominated in currencies other than U.S. dollars are disclosed separately.

3. Valuation

Capital Research and Management Company (“CRMC”), the fund’s investment adviser, values the fund’s investments at fair value as defined by U.S. GAAP. The net asset value per share is calculated once daily as of the close of regular trading on the New York Stock Exchange, normally 4 p.m. New York time, each day the New York Stock Exchange is open.

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

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

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

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

Securities with both fixed-income and equity characteristics, or equity securities traded principally among fixed-income dealers, are generally valued in the manner described for either equity or fixed-income securities, depending on which method is deemed most appropriate by the fund’s investment adviser. The Capital Group Central Cash Fund (“CCF”), a fund within the Capital Group Central Fund Series (“Central Funds”), is valued based upon a floating net asset value, which fluctuates with changes in the value of CCF’s portfolio securities. The underlying securities are valued based on the policies and procedures in CCF’s statement of additional information. Exchange-traded futures are generally valued at the official settlement price of the exchange or market on which such instruments are traded, as of the close of business on the day the futures are being valued. Forward currency contracts are valued based on the spot and forward exchange rates obtained from a third-party pricing vendor. Swaps are generally valued using evaluated prices obtained from third-party pricing vendors who calculate these values based on market inputs that may include the yields of the indices referenced in the instrument and the relevant curve, dealer quotes, default probabilities and recovery rates, other reference data, and terms of the contract.

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

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

**Classifications** – The fund's investment adviser classifies the fund's assets and liabilities into three levels based on the inputs used to value the assets or liabilities. Level 1 values are based on quoted prices in active markets for identical securities. Level 2 values are based on significant observable market inputs, such as quoted prices for similar securities and quoted prices in inactive markets. Certain securities trading outside the U.S. may transfer between Level 1 and Level 2 due to valuation adjustments resulting from significant market movements following the close of local trading. Level 3 values are based on significant unobservable inputs that reflect the investment adviser's determination of assumptions that market participants might reasonably use in valuing the securities. The valuation levels are not necessarily an indication of the risk or liquidity associated with the underlying investment. For example, U.S. government securities are reflected as Level 2 because the inputs used to determine fair value may not always be quoted prices in an active market. The following tables present the fund's valuation levels as of June 30, 2023 (dollars in thousands):

	Investment securities			Total
	Level 1	Level 2	Level 3	
Assets:				
Bonds, notes & other debt instruments:				
Corporate bonds, notes & loans	\$ –	\$23,916,929	–*	\$23,916,929
Mortgage-backed obligations	–	23,874,602	9,370	23,883,972
U.S. Treasury bonds & notes	–	20,345,187	–	20,345,187
Asset-backed obligations	–	3,561,453	57,380	3,618,833
Bonds & notes of governments & government agencies outside the U.S.	–	862,101	–	862,101
Municipals	–	396,097	–	396,097
Federal agency bonds & notes	–	39,840	–	39,840
Common stocks	–	–	37,163	37,163
Preferred securities	–	5,000	–	5,000
Rights & warrants	–	–	250	250
Short-term securities	9,205,382	–	–	9,205,382
Total	<u>\$9,205,382</u>	<u>\$73,001,209</u>	<u>\$104,163</u>	<u>\$82,310,754</u>

Refer to the next page for footnotes.

	Other investments <sup>†</sup>			
	Level 1	Level 2	Level 3	Total
Assets:				
Unrealized appreciation on futures contracts	\$ 94,903	\$ —	\$—	\$ 94,903
Unrealized appreciation on open forward currency contracts	—	12,208	—	12,208
Unrealized appreciation on centrally cleared interest rate swaps	—	1,262	—	1,262
Unrealized appreciation on centrally cleared credit default swaps	—	2,462	—	2,462
Liabilities:				
Unrealized depreciation on futures contracts	(319,028)	—	—	(319,028)
Unrealized depreciation on open forward currency contracts	—	(14,918)	—	(14,918)
Unrealized depreciation on centrally cleared interest rate swaps	—	(32,675)	—	(32,675)
Unrealized depreciation on centrally cleared credit default swaps	—	(352)	—	(352)
Total	<u>\$(224,125)</u>	<u>\$(32,013)</u>	<u>\$—</u>	<u>\$(256,138)</u>

\*Amount less than one thousand.

<sup>†</sup>Futures contracts, forward currency contracts, interest rate swaps and credit default swaps are not included in the fund's investment portfolio.

#### 4. Risk factors

Investing in the fund may involve certain risks including, but not limited to, those described below.

**Market conditions** – The prices of, and the income generated by, the securities held by the fund may decline – sometimes rapidly or unpredictably – due to various factors, including events or conditions affecting the general economy or particular industries or companies; overall market changes; local, regional or global political, social or economic instability; governmental, governmental agency or central bank responses to economic conditions; and currency exchange rate, interest rate and commodity price fluctuations.

Economies and financial markets throughout the world are highly interconnected. Economic, financial or political events, trading and tariff arrangements, wars, terrorism, cybersecurity events, natural disasters, public health emergencies (such as the spread of infectious disease) and other circumstances in one country or region, including actions taken by governmental or quasi-governmental authorities in response to any of the foregoing, could have impacts on global economies or markets. As a result, whether or not the fund invests in securities of issuers located in or with significant exposure to the countries affected, the value and liquidity of the fund's investments may be negatively affected by developments in other countries and regions.

**Issuer risks** – The prices of, and the income generated by, securities held by the fund may decline in response to various factors directly related to the issuers of such securities, including reduced demand for an issuer's goods or services, poor management performance, major litigation, investigations or other controversies related to the issuer, changes in the issuer's financial condition or credit rating, changes in government regulations affecting the issuer or its competitive environment and strategic initiatives such as mergers, acquisitions or dispositions and the market response to any such initiatives.

**Investing in debt instruments** – The prices of, and the income generated by, bonds and other debt securities held by the fund may be affected by factors such as the interest rates, maturities and credit quality of these securities.

Rising interest rates will generally cause the prices of bonds and other debt securities to fall. Also, when interest rates rise, issuers are less likely to refinance existing debt securities, causing the average life of such securities to extend. A general rise in interest rates may cause investors to sell debt securities on a large scale, which could also adversely affect the price and liquidity of debt securities and could also result in increased redemptions from the fund. Falling interest rates may cause an issuer to redeem, call or refinance a debt security before its stated maturity, which may result in the fund failing to recoup the full amount of its initial investment and having to reinvest the proceeds in lower yielding securities. Longer maturity debt securities generally have greater sensitivity to changes in interest rates and may be subject to greater price fluctuations than shorter maturity debt securities.

Bonds and other debt securities are also subject to credit risk, which is the possibility that the credit strength of an issuer or guarantor will weaken or be perceived to be weaker, and/or an issuer of a debt security will fail to make timely payments of principal or interest and the security will go into default. Changes in actual or perceived creditworthiness may occur quickly. A downgrade or default affecting any of the fund's securities could cause the value of the fund's shares to decrease. Lower quality debt securities generally have higher rates of interest and may be subject to greater price fluctuations than higher quality debt securities. Credit risk is gauged, in part, by the credit ratings of the debt securities in which the fund invests. However, ratings are only the opinions of the rating agencies issuing them and are not guarantees as to credit quality or an evaluation of market risk. The fund's investment adviser relies on its own credit analysts to research issuers and issues in assessing credit and default risks.

**Investing in mortgage-related and other asset-backed securities** – Mortgage-related securities, such as mortgage-backed securities, and other asset-backed securities, include debt obligations that represent interests in pools of mortgages or other income-bearing assets, such as consumer loans or receivables. While such securities are subject to the risks associated with investments in debt instruments generally (for example, credit, extension and interest rate risks), they are also subject to other and different risks. Mortgage-backed and other asset-backed securities are subject to changes in the payment patterns of borrowers of the underlying debt, potentially increasing the volatility of the securities and the fund's net asset value. When interest rates fall, borrowers are more likely to refinance or prepay their debt before its stated maturity. This may result in the fund having to reinvest the proceeds in lower yielding securities, effectively reducing the fund's income. Conversely, if interest rates rise and borrowers repay their debt more slowly than expected, the time in which the mortgage-backed and other asset-backed securities are paid off could be extended, reducing the fund's cash available for reinvestment in higher yielding securities. Mortgage-backed securities are also subject to the risk that underlying borrowers will be unable to meet their obligations and the value of property that secures the mortgages may decline in value and be insufficient, upon foreclosure, to repay the associated loans. Investments in asset-backed securities are subject to similar risks.

**Investing in securities backed by the U.S. government** – Securities backed by the U.S. Treasury or the full faith and credit of the U.S. government are guaranteed only as to the timely payment of interest and principal when held to maturity. Accordingly, the current market values for these securities will fluctuate with changes in interest rates and the credit rating of the U.S. government. Securities issued by U.S. government-sponsored entities and federal agencies and instrumentalities that are not backed by the full faith and credit of the U.S. government are neither issued nor guaranteed by the U.S. government. U.S. government securities are subject to market risk, interest rate risk and credit risk.

**Liquidity risk** – Certain fund holdings may be or may become difficult or impossible to sell, particularly during times of market turmoil. Liquidity may be impacted by the lack of an active market for a holding, legal or contractual restrictions on resale, or the reduced number and capacity of market participants to make a market in such holding. Market prices for less liquid or illiquid holdings may be volatile or difficult to determine, and reduced liquidity may have an adverse impact on the market price of such holdings. Additionally, the sale of less liquid or illiquid holdings may involve substantial delays (including delays in settlement) and additional costs and the fund may be unable to sell such holdings when necessary to meet its liquidity needs, or to try to limit losses, or may be forced to sell at a loss.

**Investing outside the U.S.** – Securities of issuers domiciled outside the U.S., or with significant operations or revenues outside the U.S., may lose value because of adverse political, social, economic or market developments (including social instability, regional conflicts, terrorism and war) in the countries or regions in which the issuers operate or generate revenue. These securities may also lose value due to changes in foreign currency exchange rates against the U.S. dollar and/or currencies of other countries. Issuers of these securities may be more susceptible to actions of foreign governments, such as nationalization, currency blockage or the imposition of price controls, sanctions, or punitive taxes, each of which could adversely impact the value of these securities. Securities markets in certain countries may be more volatile and/or less liquid than those in the U.S. Investments outside the U.S. may also be subject to different regulatory, legal, accounting, auditing, financial reporting and recordkeeping requirements, and may be more difficult to value, than those in the U.S. In addition, the value of investments outside the U.S. may be reduced by foreign taxes, including foreign withholding taxes on interest and dividends. Further, there may be increased risks of delayed settlement of securities purchased or sold by the fund, which could impact the liquidity of the fund's portfolio. The risks of investing outside the U.S. may be heightened in connection with investments in emerging markets.

**Investing in future delivery contracts** – The fund may enter into contracts, such as to-be-announced contracts and mortgage dollar rolls, that involve the fund selling mortgage-related securities and simultaneously contracting to repurchase similar securities for delivery at a future date at a predetermined price. This can increase the fund's market exposure, and the market price of the securities that the fund contracts to repurchase could drop below their purchase price. While the fund can preserve and generate capital through the use of such contracts by, for example, realizing the difference between the sale price and the future purchase price, the income generated by the fund may be reduced by engaging in such transactions. In addition, these transactions increase the turnover rate of the fund.

**Investing in inflation-linked bonds** – The values of inflation-linked bonds generally fluctuate in response to changes in real interest rates – i.e., rates of interest after factoring in inflation. A rise in real interest rates may cause the prices of inflation-linked securities to fall, while a decline in real interest rates may cause the prices to increase. Inflation-linked bonds may experience greater losses than other debt securities with similar durations when real interest rates rise faster than nominal interest rates. There can be no assurance that the value of an inflation-linked security will be directly correlated to changes in interest rates; for example, if interest rates rise for reasons other than inflation, the increase may not be reflected in the security's inflation measure.

Investing in inflation-linked bonds may also reduce the fund's distributable income during periods of deflation. If prices for goods and services decline throughout the economy, the principal and income on inflation-linked securities may decline and result in losses to the fund.

**Investing in derivatives** – The use of derivatives involves a variety of risks, which may be different from, or greater than, the risks associated with investing in traditional securities, such as stocks and bonds. Changes in the value of a derivative may not correlate perfectly with, and may be more sensitive to market events than, the underlying asset, rate or index, and a derivative instrument may cause the fund to lose significantly more than its initial investment. Derivatives may be difficult to value, difficult for the fund to buy or sell at an opportune time or price and difficult, or even impossible, to terminate or otherwise offset. The fund's use of derivatives may result in losses to the fund, and investing in derivatives may reduce the fund's returns and increase the fund's price volatility. The fund's counterparty to a derivative transaction (including, if applicable, the fund's clearing broker, the derivatives exchange or the clearinghouse) may be unable or unwilling to honor its financial obligations in respect of the transaction. In certain cases, the fund may be hindered or delayed in exercising remedies against or closing out derivative instruments with a counterparty, which may result in additional losses. Derivatives are also subject to operational risk (such as documentation issues, settlement issues and systems failures) and legal risk (such as insufficient documentation, insufficient capacity or authority of a counterparty, and issues with the legality or enforceability of a contract).

**Management** – The investment adviser to the fund actively manages the fund's investments. Consequently, the fund is subject to the risk that the methods and analyses, including models, tools and data, employed by the investment adviser in this process may be flawed or incorrect and may not produce the desired results. This could cause the fund to lose value or its investment results to lag relevant benchmarks or other funds with similar objectives.

## 5. Certain investment techniques

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**Index-linked bonds** – The fund has invested in index-linked bonds, which are fixed-income securities whose principal value is periodically adjusted to a government price index. Over the life of an index-linked bond, interest is paid on the adjusted principal value. Increases or decreases in the principal value of index-linked bonds are recorded as interest income in the fund's statement of operations.

**Mortgage dollar rolls** – The fund has entered into mortgage dollar roll transactions in which the fund sells a mortgage-backed security to a counterparty and simultaneously enters into an agreement with the same counterparty to buy back a similar security on a specific future date at a predetermined price. Mortgage dollar rolls are accounted for as purchase and sale transactions. Portfolio turnover rates excluding and including mortgage dollar rolls are presented at the end of the fund's financial highlights table.

**Loan transactions** – The fund has entered into loan transactions in which the fund acquires a loan either through an agent, by assignment from another holder, or as a participation interest in another holder's portion of a loan. The loan is often administered by a financial institution that acts as agent for the holders of the loan, and the fund may be required to receive approval from the agent and/or borrower prior to the sale of the investment. The loan's interest rate and maturity date may change based on the terms of the loan, including potential early payments of principal.

**Futures contracts** – The fund has entered into futures contracts, which provide for the future sale by one party and purchase by another party of a specified amount of a specific financial instrument for a specified price, date, time and place designated at the time the contract is made. Futures contracts are used to strategically manage the fund's interest rate sensitivity by increasing or decreasing the duration of the fund or a portion of the fund's portfolio.

Upon entering into futures contracts, and to maintain the fund's open positions in futures contracts, the fund is required to deposit with a futures broker, known as a futures commission merchant ("FCM"), in a segregated account in the name of the FCM an amount of cash, U.S. government securities or other liquid securities, known as initial margin. The margin required for a particular futures contract is set by the exchange on which the contract is traded to serve as collateral, and may be significantly modified from time to time by the exchange during the term of the contract.

On a daily basis, the fund pays or receives variation margin based on the increase or decrease in the value of the futures contracts and records variation margin on futures contracts in the statement of assets and liabilities. Futures contracts may involve a risk of loss in excess of the variation margin shown on the fund's statement of assets and liabilities. The fund records realized gains or losses at the time the futures contract is closed or expires. Net realized gains or losses and net unrealized appreciation or depreciation from futures contracts are recorded in the fund's statement of operations. The average month-end notional amount of futures contracts while held was \$37,066,410,000.

**Forward currency contracts** – The fund has entered into forward currency contracts, which represent agreements to exchange currencies on specific future dates at predetermined rates. The fund's investment adviser uses forward currency contracts to manage the fund's exposure to changes in exchange rates. Upon entering into these contracts, risks may arise from the potential inability of counterparties to meet the terms of their contracts and from possible movements in exchange rates.



On a daily basis, the fund's investment adviser values forward currency contracts and records unrealized appreciation or depreciation for open forward currency contracts in the fund's statement of assets and liabilities. Realized gains or losses are recorded at the time the forward currency contract is closed or offset by another contract with the same broker for the same settlement date and currency.

Closed forward currency contracts that have not reached their settlement date are included in the respective receivables or payables for closed forward currency contracts in the fund's statement of assets and liabilities. Net realized gains or losses from closed forward currency contracts and net unrealized appreciation or depreciation from open forward currency contracts are recorded in the fund's statement of operations. The average month-end notional amount of open forward currency contracts while held was \$631,624,000.

**Swap contracts** – The fund has entered into swap agreements, which are two-party contracts entered into primarily by institutional investors for a specified time period. In a typical swap transaction, two parties agree to exchange the returns earned or realized from one or more underlying assets or rates of return. Swap agreements can be traded on a swap execution facility (SEF) and cleared through a central clearinghouse (cleared), traded over-the-counter (OTC) and cleared, or traded bilaterally and not cleared. Because clearing interposes a central clearinghouse as the ultimate counterparty to each participant's swap, and margin is required to be exchanged under the rules of the clearinghouse, central clearing is intended to decrease (but not eliminate) counterparty risk relative to uncleared bilateral swaps. To the extent the fund enters into bilaterally negotiated swap transactions, the fund will enter into swap agreements only with counterparties that meet certain credit standards and subject to agreed collateralized procedures. The term of a swap can be days, months or years and certain swaps may be less liquid than others.

Upon entering into a centrally cleared swap contract, the fund is required to deposit cash, U.S. government securities or other liquid securities, which is known as initial margin. Generally, the initial margin required for a particular swap is set and held as collateral by the clearinghouse on which the contract is cleared. The amount of initial margin required may be significantly modified from time to time by the clearinghouse during the term of the contract.

On a daily basis, interest accruals related to the exchange of future payments are recorded as a receivable and payable in the fund's statement of assets and liabilities for centrally cleared swaps and as unrealized appreciation or depreciation in the fund's statement of assets and liabilities for bilateral swaps. For centrally cleared swaps, the fund also pays or receives a variation margin based on the increase or decrease in the value of the swaps, including accrued interest as applicable, and records variation margin in the statement of assets and liabilities. The fund records realized gains and losses on both the net accrued interest and any gain or loss recognized at the time the swap is closed or expires. Net realized gains or losses, as well as any net unrealized appreciation or depreciation, from swaps are recorded in the fund's statement of operations.

Swap agreements can take different forms. The fund has entered into the following types of swap agreements:

**Interest rate swaps** – The fund has entered into interest rate swaps, which seek to manage the interest rate sensitivity of the fund by increasing or decreasing the duration of the fund or a portion of the fund's portfolio. An interest rate swap is an agreement between two parties to exchange or swap payments based on changes in an interest rate or rates. Typically, one interest rate is fixed and the other is variable based on a designated short-term interest rate such as the Secured Overnight Financing Rate (SOFR), prime rate or other benchmark, or on an inflation index such as the U.S. Consumer Price Index (which is a measure that examines the weighted average of prices of a basket of consumer goods and services and measures changes in the purchasing power of the U.S. dollar and the rate of inflation). In other types of interest rate swaps, known as basis swaps, the parties agree to swap variable interest rates based on different designated short-term interest rates. Interest rate swaps generally do not involve the delivery of securities or other principal amounts. Rather, cash payments are exchanged by the parties based on the application of the designated interest rates to a notional amount, which is the predetermined dollar principal of the trade upon which payment obligations are computed. Accordingly, the fund's current obligation or right under the swap agreement is generally equal to the net amount to be paid or received under the swap agreement based on the relative value of the position held by each party. The average month-end notional amount of interest rate swaps while held was \$3,491,884,000.

**Credit default swap indices** – The fund has entered into centrally cleared credit default swap indices, including CDX and iTraxx indices (collectively referred to as "CDSI"), in order to assume exposure to a diversified portfolio of credits or to hedge against existing credit risks. A CDSI is based on a portfolio of credit default swaps with similar characteristics, such as credit default swaps on high-yield bonds. In a typical CDSI transaction, one party (the protection buyer) is obligated to pay the other party (the protection seller) a stream of periodic payments over the term of the contract. If a credit event, such as a default or restructuring, occurs with respect to any of the underlying reference obligations, the protection seller must pay the protection buyer the loss on those credits.

The fund may enter into a CDSI transaction as either protection buyer or protection seller. If the fund is a protection buyer, it would pay the counterparty a periodic stream of payments over the term of the contract and would not recover any of those payments if no credit events were to occur with respect to any of the underlying reference obligations. However, if a credit event did occur, the fund,

as a protection buyer, would have the right to deliver the referenced debt obligations or a specified amount of cash, depending on the terms of the applicable agreement, and to receive the par value of such debt obligations from the counterparty protection seller. As a protection seller, the fund would receive fixed payments throughout the term of the contract if no credit events were to occur with respect to any of the underlying reference obligations. If a credit event were to occur, however, the value of any deliverable obligation received by the fund, coupled with the periodic payments previously received by the fund, may be less than the full notional value that the fund, as a protection seller, pays to the counterparty protection buyer, effectively resulting in a loss of value to the fund. Furthermore, as a protection seller, the fund would effectively add leverage to its portfolio because it would have investment exposure to the notional amount of the swap transaction. The average month-end notional amount of credit default swaps while held was \$804,631,000.

The following tables identify the location and fair value amounts on the fund's statement of assets and liabilities and the effect on the fund's statement of operations resulting from the fund's use of futures contracts, forward currency contracts, interest rate swaps and credit default swaps as of, or for the six months ended, June 30, 2023 (dollars in thousands):

Contracts	Risk type	Assets		Liabilities	
		Location on statement of assets and liabilities	Value	Location on statement of assets and liabilities	Value
Futures	Interest	Unrealized appreciation*	\$ 94,903	Unrealized depreciation*	\$319,028
Forward currency	Currency	Unrealized appreciation on open forward currency contracts	12,208	Unrealized depreciation on open forward currency contracts	14,918
Swap (centrally cleared)	Interest	Unrealized appreciation*	1,262	Unrealized depreciation*	32,675
Swap (centrally cleared)	Credit	Unrealized appreciation*	2,462	Unrealized depreciation*	352
			<u>\$110,835</u>		<u>\$366,973</u>
Contracts	Risk type	Net realized (loss) gain		Net unrealized (depreciation) appreciation	
		Location on statement of operations	Value	Location on statement of operations	Value
Futures	Interest	Net realized loss on futures contracts	\$(538,645)	Net unrealized depreciation on futures contracts	\$(173,557)
Forward currency	Currency	Net realized gain on forward currency contracts	14,463	Net unrealized depreciation on forward currency contracts	(27,463)
Swap	Interest	Net realized gain on swap contracts	201,562	Net unrealized depreciation on swap contracts	(207,347)
Swap	Credit	Net realized loss on swap contracts	(39,418)	Net unrealized appreciation on swap contracts	11,496
			<u>\$(362,038)</u>		<u>\$(396,871)</u>

\*Includes cumulative appreciation/depreciation on futures contracts, centrally cleared interest rate swaps and centrally cleared credit default swaps as reported in the applicable tables following the fund's investment portfolio. Only current day's variation margin is reported within the fund's statement of assets and liabilities.

**Collateral** – The fund receives or pledges highly liquid assets, such as cash or U.S. government securities, as collateral due to its use of futures contracts, forward currency contracts, interest rate swaps, credit default swaps and future delivery contracts. For futures contracts, centrally cleared interest rate swaps and centrally cleared credit default swaps, the fund pledges collateral for initial and variation margin by contract. For forward currency contracts, the fund either receives or pledges collateral based on the net gain or loss on unsettled contracts by counterparty. For future delivery contracts, the fund either receives or pledges collateral based on the net gain or loss on unsettled contracts by certain counterparties. The purpose of the collateral is to cover potential losses that could occur in the event that either party cannot meet its contractual obligation. Non-cash collateral pledged by the fund, if any, is disclosed in the fund's investment portfolio, and cash collateral pledged by the fund, if any, is held in a segregated account with the fund's custodian, which is reflected as pledged cash collateral in the fund's statement of assets and liabilities.

**Rights of offset** – The fund has entered into enforceable master netting agreements with certain counterparties for forward currency contracts, where on any date amounts payable by each party to the other (in the same currency with respect to the same transaction) may be closed or offset by each party's payment obligation. If an early termination date occurs under these agreements following an event of default or termination event, all obligations of each party to its counterparty are settled net through a single payment in a single currency ("close-out netting"). For financial reporting purposes, the fund does not offset financial assets and financial liabilities that are subject to these master netting arrangements in the statement of assets and liabilities.

The following table presents the fund's forward currency contracts by counterparty that are subject to master netting agreements but that are not offset in the fund's statement of assets and liabilities. The net amount column shows the impact of offsetting on the fund's statement of assets and liabilities as of June 30, 2023, if close-out netting was exercised (dollars in thousands):

Counterparty	Gross amounts recognized in the statement of assets and liabilities	Gross amounts not offset in the statement of assets and liabilities and subject to a master netting agreement			Net amount
		Available to offset	Non-cash collateral*	Cash collateral*	
Assets:					
Bank of America	\$ 444	\$ (444)	\$ –	\$–	\$ –
Bank of New York Mellon	1,071	–	(1,071)	–	–
BNP Paribas	823	(135)	–	–	688
Citibank	543	(543)	–	–	–
HSBC Bank	393	(393)	–	–	–
JPMorgan Chase	8,506	(11)	–	–	8,495
Morgan Stanley	10	(10)	–	–	–
Standard Chartered Bank	418	–	–	–	418
Total	<u>\$12,208</u>	<u>\$(1,536)</u>	<u>\$ (1,071)</u>	<u>\$–</u>	<u>\$9,601</u>
Liabilities:					
Bank of America	\$ 486	\$ (444)	\$ (9)	\$–	\$ 33
BNP Paribas	135	(135)	–	–	–
Citibank	2,636	(543)	(1,074)	–	1,019
HSBC Bank	11,582	(393)	(11,189)	–	–
JPMorgan Chase	11	(11)	–	–	–
Morgan Stanley	68	(10)	(32)	–	26
Total	<u>\$14,918</u>	<u>\$(1,536)</u>	<u>\$(12,304)</u>	<u>\$–</u>	<u>\$1,078</u>

\*Collateral is shown on a settlement basis.

## 6. Taxation and distributions

**Federal income taxation** – The fund complies with the requirements under Subchapter M of the Internal Revenue Code applicable to regulated investment companies and intends to distribute substantially all of its net taxable income and net capital gains each year. The fund is not subject to income taxes to the extent such distributions are made. Therefore, no federal income tax provision is required.

As of and during the period ended June 30, 2023, the fund did not have a liability for any unrecognized tax benefits. The fund recognizes interest and penalties, if any, related to unrecognized tax benefits as income tax expense in the statement of operations. During the period, the fund did not incur any significant interest or penalties.

The fund's tax returns are generally not subject to examination by federal, state and, if applicable, non-U.S. tax authorities after the expiration of each jurisdiction's statute of limitations, which is typically three years after the date of filing but can be extended in certain jurisdictions.

**Non-U.S. taxation** – Dividend and interest income are recorded net of non-U.S. taxes paid. The fund may file withholding tax reclaims in certain jurisdictions to recover a portion of amounts previously withheld. These reclaims are recorded when the amount is known and there are no significant uncertainties on collectability. Gains realized by the fund on the sale of securities in certain countries, if any, may be subject to non-U.S. taxes. The fund generally records an estimated deferred tax liability based on unrealized gains to provide for potential non-U.S. taxes payable upon the sale of these securities.

**Distributions** – Distributions determined on a tax basis may differ from net investment income and net realized gains for financial reporting purposes. These differences are due primarily to different treatment for items such as currency gains and losses; short-term capital gains and losses; cost of investments sold; net capital losses and income on certain investments. The fiscal year in which amounts are distributed may differ from the year in which the net investment income and net realized gains are recorded by the fund for financial reporting purposes.

The components of distributable earnings on a tax basis are reported as of the fund's most recent year-end. As of December 31, 2022, the components of distributable earnings on a tax basis were as follows (dollars in thousands):

Undistributed ordinary income	\$ 173,846
Late year ordinary loss deferral <sup>1</sup>	(7,242)
Capital loss carryforward <sup>2</sup>	(5,473,938)

<sup>1</sup>This deferral is considered incurred in the subsequent year.

<sup>2</sup>The capital loss carryforward will be used to offset any capital gains realized by the fund in the current year or in subsequent years. Utilization of capital losses may be limited in current and future years due to IRC Section 382. The fund will not make distributions from capital gains while a capital loss carryforward remains.

As of June 30, 2023, the tax basis unrealized appreciation (depreciation) and cost of investments were as follows (dollars in thousands):

Gross unrealized appreciation on investments	\$ 251,691
Gross unrealized depreciation on investments	(4,680,267)
Net unrealized depreciation on investments	(4,428,576)
Cost of investments	86,479,054

Distributions paid or accrued were characterized for tax purposes as follows (dollars in thousands):

Share class	Six months ended June 30, 2023			Year ended December 31, 2022		
	Ordinary income <sup>3</sup>	Long-term capital gains	Total distributions paid or accrued	Ordinary income	Long-term capital gains	Total distributions paid or accrued
Class A	\$ 404,964	\$—	\$ 404,964	\$ 672,348	\$32,609	\$ 704,957
Class C	6,074	—	6,074	10,275	705	10,980
Class T	— <sup>4</sup>	—	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>
Class F-1	13,339	—	13,339	21,766	1,065	22,831
Class F-2	391,900	—	391,900	543,800	23,306	567,106
Class F-3	156,499	—	156,499	217,380	8,833	226,213
Class 529-A	19,061	—	19,061	32,109	1,605	33,714
Class 529-C	546	—	546	951	69	1,020
Class 529-E	523	—	523	906	49	955
Class 529-T	— <sup>4</sup>	—	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>
Class 529-F-1	— <sup>4</sup>	—	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>
Class 529-F-2	2,745	—	2,745	4,426	198	4,624
Class 529-F-3	— <sup>4</sup>	—	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>	— <sup>4</sup>
Class R-1	487	—	487	701	47	748
Class R-2	4,151	—	4,151	6,235	428	6,663
Class R-2E	517	—	517	795	47	842
Class R-3	7,914	—	7,914	12,926	711	13,637
Class R-4	8,222	—	8,222	13,148	632	13,780
Class R-5E	2,933	—	2,933	4,159	188	4,347
Class R-5	5,180	—	5,180	8,984	395	9,379
Class R-6	289,093	—	289,093	431,640	18,096	449,736
Total	\$1,314,148	\$—	\$1,314,148	\$1,982,549	\$88,983	\$2,071,532

<sup>3</sup>All or a portion of these amounts may later be determined as return of capital; the determination will be made at December 31, 2023.

<sup>4</sup>Amount less than one thousand.

## 7. Fees and transactions with related parties

CRMC, the fund's investment adviser, is the parent company of American Funds Distributors®, Inc. ("AFD"), the principal underwriter of the fund's shares, and American Funds Service Company® ("AFS"), the fund's transfer agent. CRMC, AFD and AFS are considered related parties to the fund.

**Investment advisory services** – The fund has an investment advisory and service agreement with CRMC that provides for monthly fees accrued daily. These fees are based on a series of decreasing annual rates beginning with 0.300% on the first \$60 million of daily net assets and decreasing to 0.105% on such assets in excess of \$76 billion. The agreement also provides for monthly fees, accrued daily, based on a series of decreasing rates beginning with 2.25% on the first \$8,333,333 of the fund's monthly gross income and decreasing to 1.75% on such income in excess of \$41,666,667. For the six months ended June 30, 2023, the investment advisory services fees were \$72,294,000, which were equivalent to an annualized rate of 0.194% of average daily net assets.

**Class-specific fees and expenses** – Expenses that are specific to individual share classes are accrued directly to the respective share class. The principal class-specific fees and expenses are further described below:

**Distribution services** – The fund has plans of distribution for all share classes, except Class F-2, F-3, 529-F-2, 529-F-3, R-5E, R-5 and R-6 shares. Under the plans, the board of trustees approves certain categories of expenses that are used to finance activities primarily intended to sell fund shares and service existing accounts. The plans provide for payments, based on an annualized percentage of average daily net assets, ranging from 0.25% to 1.00% as noted in this section. In some cases, the board of trustees has limited the amounts that may be paid to less than the maximum allowed by the plans. All share classes with a plan may use up to 0.25% of average daily net assets to pay service fees, or to compensate AFD for paying service fees, to firms that have entered into agreements with AFD to provide certain shareholder services. The remaining amounts available to be paid under each plan are paid to dealers to compensate them for their sales activities.

Share class	Currently approved limits	Plan limits
Class A	0.25%	0.25%
Class 529-A	0.25	0.50
Classes C, 529-C and R-1	1.00	1.00
Class R-2	0.75	1.00
Class R-2E	0.60	0.85
Classes 529-E and R-3	0.50	0.75
Classes T, F-1, 529-T, 529-F-1 and R-4	0.25	0.50

For Class A and 529-A shares, distribution-related expenses include the reimbursement of dealer and wholesaler commissions paid by AFD for certain shares sold without a sales charge. These share classes reimburse AFD for amounts billed within the prior 15 months but only to the extent that the overall annual expense limits are not exceeded. As of June 30, 2023, unreimbursed expenses subject to reimbursement totaled \$5,637,000 for Class A shares. There were no unreimbursed expenses subject to reimbursement for Class 529-A shares.

**Transfer agent services** – The fund has a shareholder services agreement with AFS under which the fund compensates AFS for providing transfer agent services to each of the fund's share classes. These services include recordkeeping, shareholder communications and transaction processing. In addition, the fund reimburses AFS for amounts paid to third parties for performing transfer agent services on behalf of fund shareholders.

**Administrative services** – The fund has an administrative services agreement with CRMC under which the fund compensates CRMC for providing administrative services to all share classes. Administrative services are provided by CRMC and its affiliates to help assist third parties providing non-distribution services to fund shareholders. These services include providing in-depth information on the fund and market developments that impact fund investments. Administrative services also include, but are not limited to, coordinating, monitoring and overseeing third parties that provide services to fund shareholders. The agreement provides the fund the ability to charge an administrative services fee at the annual rate of 0.05% of the average daily net assets attributable to each share class of the fund. Currently the fund pays CRMC an administrative services fee at the annual rate of 0.03% of the average daily net assets attributable to each share class of the fund for CRMC's provision of administrative services.

**529 plan services** – Each 529 share class is subject to service fees to compensate the Virginia College Savings Plan ("Virginia529") for its oversight and administration of the CollegeAmerica 529 college savings plan. The fees are based on the combined net assets invested in Class 529 and ABLE shares of the American Funds. Class ABLE shares are offered on other American Funds by



Virginia529 through ABLEAmerica®, a tax-advantaged savings program for individuals with disabilities. Virginia529 is not considered a related party to the fund.

The quarterly fees are based on a series of decreasing annual rates beginning with 0.09% on the first \$20 billion of the combined net assets invested in the American Funds and decreasing to 0.03% on such assets in excess of \$75 billion. The fees for any given calendar quarter are accrued and calculated on the basis of the average net assets of Class 529 and ABLE shares of the American Funds for the last month of the prior calendar quarter. For the six months ended June 30, 2023, the 529 plan services fees were \$418,000, which were equivalent to 0.060% of the average daily net assets of each 529 share class.

For the six months ended June 30, 2023, class-specific expenses under the agreements were as follows (dollars in thousands):

Share class	Distribution services	Transfer agent services	Administrative services	529 plan services
Class A	\$30,474	\$15,675	\$ 3,657	Not applicable
Class C	2,333	303	71	Not applicable
Class T	—	—*	—*	Not applicable
Class F-1	985	639	121	Not applicable
Class F-2	Not applicable	11,600	3,259	Not applicable
Class F-3	Not applicable	50	1,266	Not applicable
Class 529-A	1,351	703	174	\$349
Class 529-C	217	27	6	13
Class 529-E	85	8	5	10
Class 529-T	—	—*	—*	—*
Class 529-F-1	—	—*	—*	—*
Class 529-F-2	Not applicable	7	23	46
Class 529-F-3	Not applicable	—*	—*	—*
Class R-1	186	18	6	Not applicable
Class R-2	1,193	541	48	Not applicable
Class R-2E	107	36	5	Not applicable
Class R-3	1,296	383	78	Not applicable
Class R-4	612	237	73	Not applicable
Class R-5E	Not applicable	120	25	Not applicable
Class R-5	Not applicable	73	43	Not applicable
Class R-6	Not applicable	93	2,339	Not applicable
Total class-specific expenses	<u>\$38,839</u>	<u>\$30,513</u>	<u>\$11,199</u>	<u>\$418</u>

\*Amount less than one thousand.

**Trustees' deferred compensation** – Trustees who are unaffiliated with CRMC may elect to defer the cash payment of part or all of their compensation. These deferred amounts, which remain as liabilities of the fund, are treated as if invested in shares of the fund or other American Funds. These amounts represent general, unsecured liabilities of the fund and vary according to the total returns of the selected funds. Trustees' compensation of \$98,000 in the fund's statement of operations reflects \$84,000 in current fees (either paid in cash or deferred) and a net increase of \$14,000 in the value of the deferred amounts.

**Affiliated officers and trustees** – Officers and certain trustees of the fund are or may be considered to be affiliated with CRMC, AFD and AFS. No affiliated officers or trustees received any compensation directly from the fund.

**Investment in CCF** – The fund holds shares of CCF, an institutional prime money market fund managed by CRMC. CCF invests in high-quality, short-term money market instruments. CCF is used as the primary investment vehicle for the fund's short-term instruments. CCF shares are only available for purchase by CRMC, its affiliates, and other funds managed by CRMC or its affiliates, and are not available to the public. CRMC does not receive an investment advisory services fee from CCF.

**Security transactions with related funds** – The fund may purchase investment securities from, or sell investment securities to, other funds managed by CRMC (or funds managed by certain affiliates of CRMC) under procedures adopted by the fund's board of trustees. The funds involved in such transactions are considered related by virtue of having a common investment adviser (or affiliated investment advisers), common trustees and/or common officers. When such transactions occur, each transaction is executed at the current market price of the security and no brokerage commissions or fees are paid in accordance with Rule 17a-7 of the 1940 Act. During the six months ended June 30, 2023, the fund did not engage in any such purchase or sale transactions with any related funds.

**Interfund lending** – Pursuant to an exemptive order issued by the SEC, the fund, along with other CRMC-managed funds (or funds managed by certain affiliates of CRMC), may participate in an interfund lending program. The program provides an alternate credit facility that permits the funds to lend or borrow cash for temporary purposes directly to or from one another, subject to the conditions of the exemptive order. The fund did not lend or borrow cash through the interfund lending program at any time during the six months ended June 30, 2023.

## 8. Indemnifications

The fund's organizational documents provide board members and officers with indemnification against certain liabilities or expenses in connection with the performance of their duties to the fund. In the normal course of business, the fund may also enter into contracts that provide general indemnifications. The fund's maximum exposure under these arrangements is unknown since it is dependent on future claims that may be made against the fund. The risk of material loss from such claims is considered remote. Insurance policies are also available to the fund's board members and officers.

## 9. Capital share transactions

Capital share transactions in the fund were as follows (dollars and shares in thousands):

Share class	Sales*		Issued in connection with the merger of Capital Group Core Bond Fund		Reinvestments of distributions		Repurchases*		Net increase (decrease)	
	Amount	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount	Shares
<b>Six months ended June 30, 2023</b>										
Class A	\$ 1,824,320	158,190			\$ 399,985	34,738	\$ (1,724,493)	(149,642)	\$ 499,812	43,286
Class C	43,637	3,783			5,981	519	(80,593)	(6,985)	(30,975)	(2,683)
Class T	–	–			–	–	–	–	–	–
Class F-1	100,025	8,668			12,953	1,125	(85,991)	(7,473)	26,987	2,320
Class F-2	5,802,117	503,549			380,748	33,076	(2,851,574)	(248,058)	3,331,291	288,567
Class F-3	1,842,679	159,562			155,281	13,489	(1,071,258)	(93,053)	926,702	79,998
Class 529-A	98,598	8,556			19,001	1,650	(97,153)	(8,421)	20,446	1,785
Class 529-C	7,279	631			543	47	(9,677)	(839)	(1,855)	(161)
Class 529-E	2,552	222			519	45	(4,187)	(363)	(1,116)	(96)
Class 529-T	–	–			– <sup>†</sup>	– <sup>†</sup>	–	–	– <sup>†</sup>	– <sup>†</sup>
Class 529-F-1	–	–			– <sup>†</sup>	– <sup>†</sup>	–	–	– <sup>†</sup>	– <sup>†</sup>
Class 529-F-2	21,084	1,832			2,736	237	(12,595)	(1,091)	11,225	978
Class 529-F-3	–	–			– <sup>†</sup>	– <sup>†</sup>	–	–	– <sup>†</sup>	– <sup>†</sup>
Class R-1	4,032	351			486	42	(2,551)	(222)	1,967	171
Class R-2	37,316	3,239			4,122	358	(41,439)	(3,593)	(1)	4
Class R-2E	5,807	505			516	45	(3,833)	(333)	2,490	217
Class R-3	67,712	5,871			7,849	682	(73,795)	(6,401)	1,766	152
Class R-4	78,522	6,806			8,133	706	(69,771)	(6,057)	16,884	1,455
Class R-5E	32,761	2,834			2,927	255	(16,756)	(1,460)	18,932	1,629
Class R-5	25,562	2,221			5,157	448	(27,013)	(2,343)	3,706	326
Class R-6	1,935,777	167,826			287,818	25,000	(2,093,969)	(183,177)	129,626	9,649
Total net increase (decrease)	\$11,929,780	1,034,646			\$1,294,755	112,462	\$ (8,266,648)	(719,511)	\$ 4,957,887	427,597

Refer to the end of the table for footnotes.

Share class	Sales*		Issued in connection with the merger of Capital Group Core Bond Fund		Reinvestments of distributions		Repurchases*		Net increase (decrease)	
	Amount	Shares	Amount	Shares	Amount	Shares	Amount	Shares	Amount	Shares
<b>Year ended December 31, 2022</b>										
Class A	\$ 2,802,059	232,234	\$ —	—	\$ 697,441	58,445	\$ (5,156,600)	(430,054)	\$(1,657,100)	(139,375)
Class C	82,137	6,785	—	—	10,896	913	(223,685)	(18,505)	(130,652)	(10,807)
Class T	—	—	—	—	—	—	—	—	—	—
Class F-1	216,444	18,247	—	—	22,239	1,864	(307,581)	(25,703)	(68,898)	(5,592)
Class F-2	10,281,657	859,458	—	—	553,366	46,464	(8,286,236)	(689,855)	2,548,787	216,067
Class F-3	3,206,936	266,296	482,759	41,769	224,558	18,863	(2,734,209)	(228,377)	1,180,044	98,551
Class 529-A	141,506	11,670	—	—	33,719	2,824	(277,394)	(22,939)	(102,169)	(8,445)
Class 529-C	11,658	963	—	—	1,020	86	(28,197)	(2,329)	(15,519)	(1,280)
Class 529-E	4,040	332	—	—	952	80	(10,044)	(832)	(5,052)	(420)
Class 529-T	—	—	—	—	— <sup>†</sup>	— <sup>†</sup>	—	—	— <sup>†</sup>	— <sup>†</sup>
Class 529-F-1	—	—	—	—	— <sup>†</sup>	— <sup>†</sup>	—	—	— <sup>†</sup>	— <sup>†</sup>
Class 529-F-2	29,657	2,451	—	—	4,607	386	(37,653)	(3,121)	(3,389)	(284)
Class 529-F-3	—	—	—	—	— <sup>†</sup>	— <sup>†</sup>	—	—	— <sup>†</sup>	— <sup>†</sup>
Class R-1	9,092	751	—	—	747	63	(8,541)	(710)	1,298	104
Class R-2	68,487	5,664	—	—	6,621	557	(107,121)	(8,786)	(32,013)	(2,565)
Class R-2E	10,645	871	—	—	837	70	(15,116)	(1,235)	(3,634)	(294)
Class R-3	111,908	9,205	—	—	13,530	1,135	(183,591)	(15,098)	(58,153)	(4,758)
Class R-4	121,051	9,950	—	—	13,746	1,152	(160,515)	(13,225)	(25,718)	(2,123)
Class R-5E	41,924	3,473	—	—	4,337	364	(31,125)	(2,577)	15,136	1,260
Class R-5	64,785	5,386	—	—	9,381	786	(110,546)	(9,151)	(36,380)	(2,979)
Class R-6	3,963,031	325,394	—	—	448,352	37,633	(2,286,589)	(190,475)	2,124,794	172,552
Total net increase (decrease)	\$21,167,017	1,759,130	\$482,759	41,769	\$2,046,349	171,685	\$(19,964,743)	(1,662,972)	\$ 3,731,382	309,612

\*Includes exchanges between share classes of the fund.

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

## 10. Investment transactions

The fund engaged in purchases and sales of investment securities, excluding short-term securities and U.S. government obligations, if any, of \$159,164,640,000 and \$153,384,558,000, respectively, during the six months ended June 30, 2023.

# Financial highlights

Year ended	Income (loss) from investment operations <sup>1</sup>				Dividends and distributions				Total return <sup>2,3</sup>	Net assets, end of year (in millions)	Ratio of expenses to average net assets before waivers/ reimburse- ments <sup>4</sup>	Ratio of expenses to average net assets after waivers/ reimburse- ments <sup>3,4</sup>	Ratio of net income to average net assets <sup>3</sup>	
	Net asset value, beginning of year	Net investment income	Net (losses) gains on securities (both realized and unrealized)	Total from investment operations	Dividends (from net investment income)	Distributions (from capital gains)	Total dividends and distributions	Net asset value, end of year						
<b>Class A:</b>														
6/30/2023 <sup>5,6</sup>	\$11.38	\$.19	\$ (.04)	\$ .15	\$(.19)	\$ —	\$(.19)	\$11.34	1.30% <sup>7</sup>	\$24,491	.61% <sup>8</sup>	.61% <sup>8</sup>	3.39% <sup>8</sup>	
12/31/2022	13.39	.31	(1.99)	(1.68)	(.31)	(.02)	(.33)	11.38	(12.68)	24,087	.58	.58	2.54	
12/31/2021	13.79	.18	(.31)	(.13)	(.19)	(.08)	(.27)	13.39	(.95)	30,201	.55	.55	1.36	
12/31/2020	13.09	.22	1.18	1.40	(.26)	(.44)	(.70)	13.79	10.71	29,570	.57	.57	1.59	
12/31/2019	12.57	.31	.69	1.00	(.30)	(.18)	(.48)	13.09	8.02	23,197	.60	.60	2.35	
12/31/2018	12.89	.30	(.32)	(.02)	(.30)	—	(.30)	12.57	(.13)	19,352	.60	.60	2.37	
<b>Class C:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.15	(.04)	.11	(.15)	—	(.15)	11.34	.93 <sup>7</sup>	454	1.35 <sup>8</sup>	1.35 <sup>8</sup>	2.64 <sup>8</sup>	
12/31/2022	13.39	.22	(1.99)	(1.77)	(.22)	(.02)	(.24)	11.38	(13.33)	487	1.33	1.33	1.78	
12/31/2021	13.79	.08	(.31)	(.23)	(.09)	(.08)	(.17)	13.39	(1.68)	717	1.29	1.29	.60	
12/31/2020	13.09	.11	1.18	1.29	(.15)	(.44)	(.59)	13.79	9.90	848	1.31	1.31	.87	
12/31/2019	12.57	.21	.69	.90	(.20)	(.18)	(.38)	13.09	7.20	786	1.36	1.36	1.60	
12/31/2018	12.89	.20	(.32)	(.12)	(.20)	—	(.20)	12.57	(.91)	825	1.39	1.39	1.58	
<b>Class T:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.47 <sup>7,9</sup>	— <sup>10</sup>	.25 <sup>8,9</sup>	.25 <sup>8,9</sup>	3.75 <sup>8,9</sup>	
12/31/2022	13.39	.34	(1.99)	(1.65)	(.34)	(.02)	(.36)	11.38	(12.47) <sup>9</sup>	— <sup>10</sup>	.33 <sup>9</sup>	.33 <sup>9</sup>	2.78 <sup>9</sup>	
12/31/2021	13.79	.21	(.31)	(.10)	(.22)	(.08)	(.30)	13.39	(.74) <sup>9</sup>	— <sup>10</sup>	.33 <sup>9</sup>	.33 <sup>9</sup>	1.55 <sup>9</sup>	
12/31/2020	13.09	.25	1.18	1.43	(.29)	(.44)	(.73)	13.79	10.98 <sup>9</sup>	— <sup>10</sup>	.34 <sup>9</sup>	.34 <sup>9</sup>	1.81 <sup>9</sup>	
12/31/2019	12.57	.34	.69	1.03	(.33)	(.18)	(.51)	13.09	8.24 <sup>9</sup>	— <sup>10</sup>	.37 <sup>9</sup>	.37 <sup>9</sup>	2.56 <sup>9</sup>	
12/31/2018	12.89	.33	(.32)	.01	(.33)	—	(.33)	12.57	.09 <sup>9</sup>	— <sup>10</sup>	.39 <sup>9</sup>	.39 <sup>9</sup>	2.58 <sup>9</sup>	
<b>Class F-1:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.19	(.04)	.15	(.19)	—	(.19)	11.34	1.29 <sup>7</sup>	819	.63 <sup>8</sup>	.63 <sup>8</sup>	3.37 <sup>8</sup>	
12/31/2022	13.39	.30	(1.99)	(1.69)	(.30)	(.02)	(.32)	11.38	(12.71)	796	.61	.61	2.51	
12/31/2021	13.79	.18	(.31)	(.13)	(.19)	(.08)	(.27)	13.39	(.99)	1,011	.59	.59	1.30	
12/31/2020	13.09	.21	1.18	1.39	(.25)	(.44)	(.69)	13.79	10.68	1,315	.60	.60	1.55	
12/31/2019	12.57	.31	.69	1.00	(.30)	(.18)	(.48)	13.09	7.97	977	.64	.64	2.31	
12/31/2018	12.89	.29	(.32)	(.03)	(.29)	—	(.29)	12.57	(.18)	745	.66	.66	2.32	
<b>Class F-2:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.44 <sup>7</sup>	23,181	.34 <sup>8</sup>	.34 <sup>8</sup>	3.68 <sup>8</sup>	
12/31/2022	13.39	.34	(1.99)	(1.65)	(.34)	(.02)	(.36)	11.38	(12.46)	19,982	.33	.33	2.81	
12/31/2021	13.79	.22	(.31)	(.09)	(.23)	(.08)	(.31)	13.39	(.71)	20,613	.31	.31	1.60	
12/31/2020	13.09	.25	1.18	1.43	(.29)	(.44)	(.73)	13.79	10.99	16,494	.32	.32	1.81	
12/31/2019	12.57	.35	.69	1.04	(.34)	(.18)	(.52)	13.09	8.28	9,415	.35	.35	2.59	
12/31/2018	12.89	.33	(.32)	.01	(.33)	—	(.33)	12.57	.14	5,728	.34	.34	2.65	
<b>Class F-3:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.49 <sup>7</sup>	8,745	.23 <sup>8</sup>	.23 <sup>8</sup>	3.78 <sup>8</sup>	
12/31/2022	13.39	.35	(1.99)	(1.64)	(.35)	(.02)	(.37)	11.38	(12.36)	7,866	.22	.22	2.92	
12/31/2021	13.79	.23	(.31)	(.08)	(.24)	(.08)	(.32)	13.39	(.60)	7,934	.20	.20	1.72	
12/31/2020	13.09	.27	1.18	1.45	(.31)	(.44)	(.75)	13.79	11.10	4,465	.21	.21	1.90	
12/31/2019	12.57	.36	.69	1.05	(.35)	(.18)	(.53)	13.09	8.40	2,212	.25	.24	2.70	
12/31/2018	12.89	.34	(.32)	.02	(.34)	—	(.34)	12.57	.21	1,483	.27	.27	2.70	
<b>Class 529-A:</b>														
6/30/2023 <sup>5,6</sup>	11.38	.19	(.04)	.15	(.19)	—	(.19)	11.34	1.28 <sup>7</sup>	1,172	.65 <sup>8</sup>	.65 <sup>8</sup>	3.36 <sup>8</sup>	
12/31/2022	13.39	.30	(1.99)	(1.69)	(.30)	(.02)	(.32)	11.38	(12.71)	1,156	.62	.62	2.51	
12/31/2021	13.79	.18	(.31)	(.13)	(.19)	(.08)	(.27)	13.39	(.99)	1,473	.59	.59	1.31	
12/31/2020	13.09	.21	1.18	1.39	(.25)	(.44)	(.69)	13.79	10.67	1,526	.61	.61	1.54	
12/31/2019	12.57	.30	.69	.99	(.29)	(.18)	(.47)	13.09	7.95	1,174	.66	.66	2.29	
12/31/2018	12.89	.29	(.32)	(.03)	(.29)	—	(.29)	12.57	(.21)	1,003	.69	.69	2.29	

Refer to the end of the table for footnotes.

# Financial highlights (continued)

Year ended	Income (loss) from investment operations <sup>1</sup>				Dividends and distributions			Net asset value, end of year	Total return <sup>2,3</sup>	Net assets, end of year (in millions)	Ratio of expenses to average net assets before waivers/ reimburse- ments <sup>4</sup>	Ratio of expenses to average net assets after waivers/ reimburse- ments <sup>3,4</sup>	Ratio of net income to average net assets <sup>3</sup>	
	Net asset value, beginning of year	Net investment income	Net (losses) gains on securities (both realized and unrealized)	Total from investment operations	Dividends (from net investment income)	Distributions (from capital gains)	Total dividends and distributions							
Class 529-C:														
6/30/2023 <sup>5,6</sup>	\$11.38	\$.14	\$ (.04)	\$ .10	\$(.14)	\$ —	\$(.14)	\$11.34	.90% <sup>7</sup>	\$ 43	1.41% <sup>8</sup>	1.41% <sup>8</sup>	2.58% <sup>8</sup>	
12/31/2022	13.39	.21	(1.99)	(1.78)	(.21)	(.02)	(.23)	11.38	(13.38)	45	1.38	1.38	1.72	
12/31/2021	13.79	.08	(.31)	(.23)	(.09)	(.08)	(.17)	13.39	(1.73)	70	1.34	1.34	.56	
12/31/2020	13.09	.11	1.18	1.29	(.15)	(.44)	(.59)	13.79	9.85	89	1.36	1.36	.90	
12/31/2019	12.57	.21	.69	.90	(.20)	(.18)	(.38)	13.09	7.16	180	1.40	1.40	1.56	
12/31/2018	12.89	.20	(.32)	(.12)	(.20)	—	(.20)	12.57	(.94)	191	1.43	1.43	1.55	
Class 529-E:														
6/30/2023 <sup>5,6</sup>	11.38	.18	(.04)	.14	(.18)	—	(.18)	11.34	1.19 <sup>7</sup>	33	.84 <sup>8</sup>	.84 <sup>8</sup>	3.16 <sup>8</sup>	
12/31/2022	13.39	.28	(1.99)	(1.71)	(.28)	(.02)	(.30)	11.38	(12.88)	34	.81	.81	2.30	
12/31/2021	13.79	.15	(.31)	(.16)	(.16)	(.08)	(.24)	13.39	(1.19)	46	.79	.79	1.11	
12/31/2020	13.09	.18	1.18	1.36	(.22)	(.44)	(.66)	13.79	10.46	53	.80	.80	1.37	
12/31/2019	12.57	.28	.69	.97	(.27)	(.18)	(.45)	13.09	7.75	46	.85	.85	2.11	
12/31/2018	12.89	.27	(.32)	(.05)	(.27)	—	(.27)	12.57	(.40)	43	.88	.88	2.10	
Class 529-T:														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.45 <sup>7,9</sup>	— <sup>10</sup>	.32 <sup>8,9</sup>	.32 <sup>8,9</sup>	3.68 <sup>8,9</sup>	
12/31/2022	13.39	.33	(1.99)	(1.66)	(.33)	(.02)	(.35)	11.38	(12.51) <sup>9</sup>	— <sup>10</sup>	.38 <sup>9</sup>	.38 <sup>9</sup>	2.74 <sup>9</sup>	
12/31/2021	13.79	.21	(.31)	(.10)	(.22)	(.08)	(.30)	13.39	(.78) <sup>9</sup>	— <sup>10</sup>	.37 <sup>9</sup>	.37 <sup>9</sup>	1.52 <sup>9</sup>	
12/31/2020	13.09	.24	1.18	1.42	(.28)	(.44)	(.72)	13.79	10.91 <sup>9</sup>	— <sup>10</sup>	.39 <sup>9</sup>	.39 <sup>9</sup>	1.77 <sup>9</sup>	
12/31/2019	12.57	.33	.69	1.02	(.32)	(.18)	(.50)	13.09	8.20 <sup>9</sup>	— <sup>10</sup>	.42 <sup>9</sup>	.42 <sup>9</sup>	2.51 <sup>9</sup>	
12/31/2018	12.89	.32	(.32)	— <sup>11</sup>	(.32)	—	(.32)	12.57	.04 <sup>9</sup>	— <sup>10</sup>	.44 <sup>9</sup>	.44 <sup>9</sup>	2.54 <sup>9</sup>	
Class 529-F-1:														
6/30/2023 <sup>5,6</sup>	11.38	.20	(.04)	.16	(.20)	—	(.20)	11.34	1.38 <sup>7,9</sup>	— <sup>10</sup>	.44 <sup>8,9</sup>	.44 <sup>8,9</sup>	3.56 <sup>8,9</sup>	
12/31/2022	13.39	.33	(1.99)	(1.66)	(.33)	(.02)	(.35)	11.38	(12.53) <sup>9</sup>	— <sup>10</sup>	.40 <sup>9</sup>	.40 <sup>9</sup>	2.71 <sup>9</sup>	
12/31/2021	13.79	.20	(.31)	(.11)	(.21)	(.08)	(.29)	13.39	(.82) <sup>9</sup>	— <sup>10</sup>	.41 <sup>9</sup>	.41 <sup>9</sup>	1.48 <sup>9</sup>	
12/31/2020	13.09	.24	1.18	1.42	(.28)	(.44)	(.72)	13.79	10.92 <sup>9</sup>	— <sup>10</sup>	.38 <sup>9</sup>	.38 <sup>9</sup>	1.87 <sup>9</sup>	
12/31/2019	12.57	.34	.69	1.03	(.33)	(.18)	(.51)	13.09	8.20	128	.42	.42	2.53	
12/31/2018	12.89	.32	(.32)	— <sup>11</sup>	(.32)	—	(.32)	12.57	.03	102	.44	.44	2.54	
Class 529-F-2:														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.46 <sup>7</sup>	157	.30 <sup>8</sup>	.30 <sup>8</sup>	3.71 <sup>8</sup>	
12/31/2022	13.39	.34	(1.99)	(1.65)	(.34)	(.02)	(.36)	11.38	(12.45)	147	.32	.32	2.81	
12/31/2021	13.79	.21	(.31)	(.10)	(.22)	(.08)	(.30)	13.39	(.73)	177	.33	.33	1.58	
12/31/2020 <sup>5,12</sup>	14.00	.03	.24	.27	(.04)	(.44)	(.48)	13.79	1.88 <sup>7</sup>	166	.06 <sup>7</sup>	.06 <sup>7</sup>	.24 <sup>7</sup>	
Class 529-F-3:														
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.46 <sup>7</sup>	— <sup>10</sup>	.29 <sup>8</sup>	.29 <sup>8</sup>	3.71 <sup>8</sup>	
12/31/2022	13.39	.34	(1.99)	(1.65)	(.34)	(.02)	(.36)	11.38	(12.42)	— <sup>10</sup>	.27	.27	2.85	
12/31/2021	13.79	.22	(.31)	(.09)	(.23)	(.08)	(.31)	13.39	(.69)	— <sup>10</sup>	.27	.27	1.62	
12/31/2020 <sup>5,12</sup>	14.00	.04	.23	.27	(.04)	(.44)	(.48)	13.79	1.90 <sup>7</sup>	— <sup>10</sup>	.08 <sup>7</sup>	.04 <sup>7</sup>	.25 <sup>7</sup>	
Class R-1:														
6/30/2023 <sup>5,6</sup>	11.38	.15	(.04)	.11	(.15)	—	(.15)	11.34	.95 <sup>7</sup>	38	1.32 <sup>8</sup>	1.32 <sup>8</sup>	2.68 <sup>8</sup>	
12/31/2022	13.39	.22	(1.99)	(1.77)	(.22)	(.02)	(.24)	11.38	(13.31)	37	1.31	1.31	1.83	
12/31/2021	13.79	.08	(.31)	(.23)	(.09)	(.08)	(.17)	13.39	(1.69)	42	1.29	1.29	.62	
12/31/2020	13.09	.11	1.18	1.29	(.15)	(.44)	(.59)	13.79	9.88	39	1.33	1.33	.85	
12/31/2019	12.57	.21	.69	.90	(.20)	(.18)	(.38)	13.09	7.21	39	1.35	1.35	1.61	
12/31/2018	12.89	.20	(.32)	(.12)	(.20)	—	(.20)	12.57	(.89)	30	1.37	1.37	1.60	

Refer to the end of the table for footnotes.



# Financial highlights (continued)

Year ended	Income (loss) from investment operations <sup>1</sup>				Dividends and distributions				Total return <sup>2,3</sup>	Net assets, end of year (in millions)	Ratio of expenses to average net assets before waivers/ reimburse- ments <sup>4</sup>	Ratio of expenses to average net assets after waivers/ reimburse- ments <sup>3,4</sup>	Ratio of net income to average net assets <sup>3</sup>
	Net asset value, beginning of year	Net investment income	Net (losses) gains on securities (both realized and unrealized)	Total from investment operations	Dividends (from net investment income)	Distributions (from capital gains)	Total dividends and distributions	Net asset value, end of year					
<b>Class R-2:</b>													
6/30/2023 <sup>5,6</sup>	\$11.38	\$.15	\$ (.04)	\$ .11	\$(.15)	\$ —	\$(.15)	\$11.34	.95% <sup>7</sup>	\$ 318	1.32% <sup>8</sup>	1.32% <sup>8</sup>	2.68% <sup>8</sup>
12/31/2022	13.39	.22	(1.99)	(1.77)	(.22)	(.02)	(.24)	11.38	(13.33)	319	1.33	1.33	1.79
12/31/2021	13.79	.08	(.31)	(.23)	(.09)	(.08)	(.17)	13.39	(1.69)	409	1.30	1.30	.60
12/31/2020	13.09	.12	1.18	1.30	(.16)	(.44)	(.60)	13.79	9.91	468	1.30	1.30	.87
12/31/2019	12.57	.22	.69	.91	(.21)	(.18)	(.39)	13.09	7.22	410	1.34	1.34	1.61
12/31/2018	12.89	.20	(.32)	(.12)	(.20)	—	(.20)	12.57	(.88)	400	1.36	1.36	1.61
<b>Class R-2E:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.17	(.04)	.13	(.17)	—	(.17)	11.34	1.09 <sup>7</sup>	37	1.03 <sup>8</sup>	1.03 <sup>8</sup>	2.98 <sup>8</sup>
12/31/2022	13.39	.25	(1.99)	(1.74)	(.25)	(.02)	(.27)	11.38	(13.07)	34	1.03	1.03	2.09
12/31/2021	13.79	.12	(.31)	(.19)	(.13)	(.08)	(.21)	13.39	(1.40)	44	1.00	1.00	.90
12/31/2020	13.09	.16	1.18	1.34	(.20)	(.44)	(.64)	13.79	10.22	46	1.02	1.02	1.14
12/31/2019	12.57	.25	.69	.94	(.24)	(.18)	(.42)	13.09	7.53	33	1.05	1.05	1.90
12/31/2018	12.89	.24	(.32)	(.08)	(.24)	—	(.24)	12.57	(.59)	26	1.07	1.07	1.92
<b>Class R-3:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.17	(.04)	.13	(.17)	—	(.17)	11.34	1.17 <sup>7</sup>	518	.88 <sup>8</sup>	.88 <sup>8</sup>	3.12 <sup>8</sup>
12/31/2022	13.39	.27	(1.99)	(1.72)	(.27)	(.02)	(.29)	11.38	(12.93)	518	.87	.87	2.25
12/31/2021	13.79	.14	(.31)	(.17)	(.15)	(.08)	(.23)	13.39	(1.25)	673	.85	.85	1.05
12/31/2020	13.09	.18	1.18	1.36	(.22)	(.44)	(.66)	13.79	10.40	743	.86	.86	1.31
12/31/2019	12.57	.27	.69	.96	(.26)	(.18)	(.44)	13.09	7.70	633	.89	.89	2.06
12/31/2018	12.89	.26	(.32)	(.06)	(.26)	—	(.26)	12.57	(.43)	582	.91	.91	2.06
<b>Class R-4:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.19	(.04)	.15	(.19)	—	(.19)	11.34	1.32 <sup>7</sup>	491	.58 <sup>8</sup>	.58 <sup>8</sup>	3.43 <sup>8</sup>
12/31/2022	13.39	.31	(1.99)	(1.68)	(.31)	(.02)	(.33)	11.38	(12.67)	476	.57	.57	2.55
12/31/2021	13.79	.18	(.31)	(.13)	(.19)	(.08)	(.27)	13.39	(.94)	588	.54	.54	1.35
12/31/2020	13.09	.22	1.18	1.40	(.26)	(.44)	(.70)	13.79	10.73	688	.55	.55	1.61
12/31/2019	12.57	.31	.69	1.00	(.30)	(.18)	(.48)	13.09	8.03	567	.59	.59	2.37
12/31/2018	12.89	.30	(.32)	(.02)	(.30)	—	(.30)	12.57	(.13)	518	.61	.61	2.37
<b>Class R-5E:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.20	(.04)	.16	(.20)	—	(.20)	11.34	1.42 <sup>7</sup>	168	.38 <sup>8</sup>	.38 <sup>8</sup>	3.64 <sup>8</sup>
12/31/2022	13.39	.33	(1.99)	(1.66)	(.33)	(.02)	(.35)	11.38	(12.50)	150	.37	.37	2.77
12/31/2021	13.79	.21	(.31)	(.10)	(.22)	(.08)	(.30)	13.39	(.75)	160	.34	.34	1.60
12/31/2020	13.09	.25	1.18	1.43	(.29)	(.44)	(.73)	13.79	10.95	88	.35	.35	1.78
12/31/2019	12.57	.34	.69	1.03	(.33)	(.18)	(.51)	13.09	8.25	43	.37	.37	2.53
12/31/2018	12.89	.33	(.32)	.01	(.33)	—	(.33)	12.57	.09	8	.40	.40	2.63
<b>Class R-5:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.47 <sup>7</sup>	286	.28 <sup>8</sup>	.28 <sup>8</sup>	3.72 <sup>8</sup>
12/31/2022	13.39	.35	(1.99)	(1.64)	(.35)	(.02)	(.37)	11.38	(12.40)	283	.27	.27	2.85
12/31/2021	13.79	.22	(.31)	(.09)	(.23)	(.08)	(.31)	13.39	(.65)	373	.25	.25	1.69
12/31/2020	13.09	.26	1.18	1.44	(.30)	(.44)	(.74)	13.79	11.06	192	.26	.26	1.91
12/31/2019	12.57	.35	.69	1.04	(.34)	(.18)	(.52)	13.09	8.35	173	.29	.29	2.67
12/31/2018	12.89	.34	(.32)	.02	(.34)	—	(.34)	12.57	.17	163	.31	.31	2.67
<b>Class R-6:</b>													
6/30/2023 <sup>5,6</sup>	11.38	.21	(.04)	.17	(.21)	—	(.21)	11.34	1.49 <sup>7</sup>	14,801	.23 <sup>8</sup>	.23 <sup>8</sup>	3.78 <sup>8</sup>
12/31/2022	13.39	.35	(1.99)	(1.64)	(.35)	(.02)	(.37)	11.38	(12.36)	14,744	.22	.22	2.93
12/31/2021	13.79	.23	(.31)	(.08)	(.24)	(.08)	(.32)	13.39	(.60)	15,035	.20	.20	1.71
12/31/2020	13.09	.27	1.18	1.45	(.31)	(.44)	(.75)	13.79	11.11	13,449	.21	.21	1.95
12/31/2019	12.57	.36	.69	1.05	(.35)	(.18)	(.53)	13.09	8.40	10,434	.24	.24	2.72
12/31/2018	12.89	.34	(.32)	.02	(.34)	—	(.34)	12.57	.22	8,116	.26	.26	2.73

Refer to the end of the table for footnotes.

## Financial highlights (continued)

Portfolio turnover rate for all share classes <sup>13,14</sup>	Six months ended June 30, 2023 <sup>5,6,7</sup>	Year ended December 31,				
		2022	2021	2020	2019	2018
Excluding mortgage dollar roll transactions	57%	74%	74%	113%	127%	121%
Including mortgage dollar roll transactions	248%	412%	368%	535%	286%	356%

<sup>1</sup>Based on average shares outstanding.

<sup>2</sup>Total returns exclude any applicable sales charges, including contingent deferred sales charges.

<sup>3</sup>This column reflects the impact, if any, of certain waivers/reimbursements from AFS and/or CRMC. During one of the years shown, AFS waived a portion of transfer agent services fees for Class F-3 shares. In addition, during one of the years shown, CRMC reimbursed a portion of transfer agent services fees for Class 529-F-3 shares.

<sup>4</sup>Ratios do not include expenses of any Central Funds. The fund indirectly bears its proportionate share of the expenses of any Central Funds.

<sup>5</sup>Based on operations for a period that is less than a full year.

<sup>6</sup>Unaudited.

<sup>7</sup>Not annualized.

<sup>8</sup>Annualized.

<sup>9</sup>All or a significant portion of assets in this class consisted of seed capital invested by CRMC and/or its affiliates. Fees for distribution services are not charged or accrued on these seed capital assets. If such fees were paid by the fund on seed capital assets, fund expenses would have been higher and net income and total return would have been lower.

<sup>10</sup>Amount less than \$1 million.

<sup>11</sup>Amount less than \$.01.

<sup>12</sup>Class 529-F-2 and 529-F-3 shares began investment operations on October 30, 2020.

<sup>13</sup>Rates do not include the fund's portfolio activity with respect to any Central Funds.

<sup>14</sup>Refer to Note 5 for more information on mortgage dollar rolls.

Refer to the notes to financial statements.

As a fund shareholder, you incur two types of costs: (1) transaction costs, such as initial sales charges on purchase payments and contingent deferred sales charges on redemptions (loads), and (2) ongoing costs, including management fees, distribution and service (12b-1) fees, and other expenses. This example is intended to help you understand your ongoing costs (in dollars) of investing in the fund so you can compare these costs with the ongoing costs of investing in other mutual funds. The example is based on an investment of \$1,000 invested at the beginning of the period and held for the entire six-month period (January 1, 2023, through June 30, 2023).

## Actual expenses:

The first line of each share class in the table on the following page provides information about actual account values and actual expenses. You may use the information in this line, together with the amount you invested, to estimate the expenses that you paid over the period. Simply divide your account value by \$1,000 (for example, an \$8,600 account value divided by \$1,000 = 8.6), then multiply the result by the number in the first line under the heading titled "Expenses paid during period" to estimate the expenses you paid on your account during this period.

## Hypothetical example for comparison purposes:

The second line of each share class in the table on the following page provides information about hypothetical account values and hypothetical expenses based on the actual expense ratio for the share class and an assumed rate of return of 5.00% per year before expenses, which is not the actual return of the share class. The hypothetical account values and expenses may not be used to estimate the actual ending account balance or expenses you paid for the period. You may use this information to compare the ongoing costs of investing in the fund and other funds. To do so, compare this 5.00% hypothetical example with the 5.00% hypothetical examples that appear in the shareholder reports of the other funds.

## Notes:

Retirement plan participants may be subject to certain fees charged by the plan sponsor, and Class F-1, F-2, F-3, 529-F-1, 529-F-2 and 529-F-3 shareholders may be subject to fees charged by financial intermediaries, typically ranging from 0.75% to 1.50% of assets annually depending on services offered. You can estimate the impact of these fees by adding the amount of the fees to the total estimated expenses you paid on your account during the period as calculated above. In addition, your ending account value would be lower by the amount of these fees.

Note that the expenses shown in the table on the following page are meant to highlight your ongoing costs only and do not reflect any transactional costs, such as sales charges (loads). Therefore, the second line of each share class in the table is useful in comparing ongoing costs only and will not help you determine the relative total costs of owning different funds. In addition, if these transactional costs were included, your costs would have been higher.

## Expense example (continued)

	Beginning account value 1/1/2023	Ending account value 6/30/2023	Expenses paid during period*	Annualized expense ratio
Class A - actual return	\$1,000.00	\$1,013.02	\$3.04	.61%
Class A - assumed 5% return	1,000.00	1,021.77	3.06	.61
Class C - actual return	1,000.00	1,009.33	6.73	1.35
Class C - assumed 5% return	1,000.00	1,018.10	6.76	1.35
Class T - actual return	1,000.00	1,014.74	1.25	.25
Class T - assumed 5% return	1,000.00	1,023.55	1.25	.25
Class F-1 - actual return	1,000.00	1,012.91	3.14	.63
Class F-1 - assumed 5% return	1,000.00	1,021.67	3.16	.63
Class F-2 - actual return	1,000.00	1,014.36	1.70	.34
Class F-2 - assumed 5% return	1,000.00	1,023.11	1.71	.34
Class F-3 - actual return	1,000.00	1,014.91	1.15	.23
Class F-3 - assumed 5% return	1,000.00	1,023.65	1.15	.23
Class 529-A - actual return	1,000.00	1,012.83	3.24	.65
Class 529-A - assumed 5% return	1,000.00	1,021.57	3.26	.65
Class 529-C - actual return	1,000.00	1,008.99	7.02	1.41
Class 529-C - assumed 5% return	1,000.00	1,017.80	7.05	1.41
Class 529-E - actual return	1,000.00	1,011.86	4.19	.84
Class 529-E - assumed 5% return	1,000.00	1,020.63	4.21	.84
Class 529-T - actual return	1,000.00	1,014.45	1.60	.32
Class 529-T - assumed 5% return	1,000.00	1,023.21	1.61	.32
Class 529-F-1 - actual return	1,000.00	1,013.81	2.20	.44
Class 529-F-1 - assumed 5% return	1,000.00	1,022.61	2.21	.44
Class 529-F-2 - actual return	1,000.00	1,014.56	1.50	.30
Class 529-F-2 - assumed 5% return	1,000.00	1,023.31	1.51	.30
Class 529-F-3 - actual return	1,000.00	1,014.57	1.45	.29
Class 529-F-3 - assumed 5% return	1,000.00	1,023.36	1.45	.29
Class R-1 - actual return	1,000.00	1,009.45	6.58	1.32
Class R-1 - assumed 5% return	1,000.00	1,018.25	6.61	1.32
Class R-2 - actual return	1,000.00	1,009.45	6.58	1.32
Class R-2 - assumed 5% return	1,000.00	1,018.25	6.61	1.32
Class R-2E - actual return	1,000.00	1,010.90	5.14	1.03
Class R-2E - assumed 5% return	1,000.00	1,019.69	5.16	1.03
Class R-3 - actual return	1,000.00	1,011.68	4.39	.88
Class R-3 - assumed 5% return	1,000.00	1,020.43	4.41	.88
Class R-4 - actual return	1,000.00	1,013.18	2.90	.58
Class R-4 - assumed 5% return	1,000.00	1,021.92	2.91	.58
Class R-5E - actual return	1,000.00	1,014.18	1.90	.38
Class R-5E - assumed 5% return	1,000.00	1,022.91	1.91	.38
Class R-5 - actual return	1,000.00	1,014.67	1.40	.28
Class R-5 - assumed 5% return	1,000.00	1,023.41	1.40	.28
Class R-6 - actual return	1,000.00	1,014.91	1.15	.23
Class R-6 - assumed 5% return	1,000.00	1,023.65	1.15	.23

\*The "expenses paid during period" are equal to the "annualized expense ratio," multiplied by the average account value over the period, multiplied by the number of days in the period, and divided by 365 (to reflect the one-half year period).

# Approval of Investment Advisory and Service Agreement

The fund's board has approved the continuation of the fund's Investment Advisory and Service Agreement (the "agreement") with Capital Research and Management Company ("CRMC") for an additional one-year term through April 30, 2024. The board approved the agreement following the recommendation of the fund's Contracts Committee (the "committee"), which is composed of all the fund's independent board members. The board and the committee determined in the exercise of their business judgment that the fund's advisory fee structure was fair and reasonable in relation to the services provided, and that approving the agreement was in the best interests of the fund and its shareholders.

In reaching this decision, the board and the committee took into account their interactions with CRMC as well as information furnished to them throughout the year and otherwise provided to them, as well as information prepared specifically in connection with their review of the agreement, and were advised by their independent counsel with respect to the matters considered. They considered the following factors, among others, but did not identify any single issue or particular piece of information that, in isolation, was the controlling factor, and each board and committee member did not necessarily attribute the same weight to each factor.

## 1. Nature, extent and quality of services

The board and the committee considered the depth and quality of CRMC's investment management process, including its global research capabilities; the experience, capability and integrity of its senior management and other personnel; the low turnover rates of its key personnel; the overall financial strength and stability of CRMC and the Capital Group organization; the resources and systems CRMC devotes to investment management (the manner in which the fund's assets are managed, including liquidity management), financial, investment operations, compliance, trading, proxy voting, shareholder communications, and other services; and the ongoing evolution of CRMC's organizational structure designed to maintain and strengthen these qualities. The board and the committee also considered the nature, extent and quality of administrative and shareholder services provided by CRMC to the fund under the agreement and other agreements, as well as the benefits to fund shareholders from investing in a fund that is part of a large family of funds. The board and the committee considered the risks assumed by CRMC in providing services to the fund, including operational, business, financial, reputational, regulatory and litigation risks. The board and the committee concluded that the nature, extent and quality of the services provided by CRMC have benefited and should continue to benefit the fund and its shareholders.

## 2. Investment results

The board and the committee considered the investment results of the fund in light of its objective. They compared the fund's investment results with those of other funds (including funds that currently form the basis of the Lipper index for the category in which the fund is included) and data such as relevant market and fund indexes over various periods (including the fund's lifetime) through September 30, 2022. They generally placed greater emphasis on investment results over longer term periods. On the basis of this evaluation and the board's and the committee's ongoing review of investment results, and considering the relative market conditions during certain reporting periods, the board and the committee concluded that the fund's investment results have been satisfactory for renewal of the agreement, and that CRMC's record in managing the fund indicated that its continued management should benefit the fund and its shareholders.

## 3. Advisory fees and total expenses

The board and the committee compared the advisory fees and total expense levels of the fund to those of other relevant funds. They observed that the fund's advisory fees and expenses generally compared favorably to those of other similar funds included in the comparable Lipper category. The board and the committee also considered the breakpoint discounts in the fund's advisory fee structure that reduce the level of fees charged by CRMC to the fund as fund assets increase. In addition, they reviewed information regarding the effective advisory fees charged to non-mutual fund clients by CRMC and its affiliates. They noted that, to the extent there were differences between the advisory fees paid by the fund and the advisory fees paid by those clients, the differences appropriately reflected the investment, operational, regulatory and market differences between advising the fund and the other clients. The board and the committee concluded that the fund's cost structure was fair and reasonable in relation to the services provided, as well as in relation to the risks assumed by the adviser in sponsoring and managing the fund, and that the fund's shareholders receive reasonable value in return for the advisory fees and other amounts paid to CRMC by the fund.

#### 4. Ancillary benefits

The board and the committee considered a variety of other benefits that CRMC and its affiliates receive as a result of CRMC's relationship with the fund and other American Funds, including fees for administrative services provided to certain share classes; fees paid to CRMC's affiliated transfer agent; sales charges and distribution fees received and retained by the fund's principal underwriter, an affiliate of CRMC; and possible ancillary benefits to CRMC and its institutional management affiliates in managing other investment vehicles. The board and the committee reviewed CRMC's portfolio trading practices, noting that CRMC bears the cost of third-party research. The board and committee also noted that CRMC benefited from the use of commissions from portfolio transactions made on behalf of the fund to facilitate payment to certain broker-dealers for research to comply with regulatory requirements applicable to these firms, with all such amounts reimbursed by CRMC. The board and the committee took these ancillary benefits into account in evaluating the reasonableness of the advisory fees and other amounts paid to CRMC by the fund.

#### 5. Adviser financial information

The board and the committee reviewed information regarding CRMC's costs of providing services to the American Funds, including personnel, systems and resources of investment, compliance, trading, accounting and other administrative operations. They considered CRMC's costs and related cost allocation methodology as well as its track record of investing in technology, infrastructure and staff to maintain and expand services and capabilities, respond to industry and regulatory developments, and attract and retain qualified personnel. They noted information regarding the compensation structure for CRMC's investment professionals. They reviewed information on the profitability of the investment adviser and its affiliates. The board and the committee also compared CRMC's profitability and compensation data to the reported results and data of a number of large, publicly held investment management companies. The board and the committee noted the competitiveness and cyclical nature of both the mutual fund industry and the capital markets, and the importance in that environment of CRMC's long-term profitability for maintaining its independence, company culture and management continuity. They further considered the breakpoint discounts in the fund's advisory fee structure and CRMC's sharing of potential economies of scale, or efficiencies, through breakpoints and other fee reductions and costs voluntarily absorbed. The board and the committee concluded that the fund's advisory fee structure reflected a reasonable sharing of benefits between CRMC and the fund's shareholders.



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

"American Funds Proxy Voting Procedures and Principles" – which describes how we vote proxies relating to portfolio securities – is available on the American Funds website or upon request by calling AFS. The fund files its proxy voting record with the U.S. Securities and Exchange Commission (SEC) for the 12 months ended June 30 by August 31. The proxy voting record is available free of charge on the SEC website at [sec.gov](http://sec.gov) or our website.

The Bond Fund of America files a complete list of its portfolio holdings with the SEC for the first and third quarters of each fiscal year on NPORT-P. The list of portfolio holdings is available free of charge on the SEC website and on our website.

This report is for the information of shareholders of The Bond Fund of America, but it also may be used as sales literature when preceded or accompanied by the current prospectus or summary prospectus, which gives details about charges, expenses, investment objectives and operating policies of the fund. If used as sales material after September 30, 2023, this report must be accompanied by an American Funds statistical update for the most recently completed calendar quarter.

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<sup>1</sup>Investment industry experience as of December 31, 2022.

<sup>2</sup>Based on Class F-2 share results for rolling monthly 10- and 20-year periods starting with the first 10- or 20-year period after each mutual fund's inception through December 31, 2022. Periods covered are the shorter of the fund's lifetime or since the comparable Lipper index inception date (except Capital Income Builder and SMALLCAP World Fund, for which the Lipper average was used). Expenses differ for each share class, so results will vary. Past results are not predictive of results in future periods.

<sup>3</sup>Based on Class F-2 share results as of December 31, 2022. Sixteen of the 18 fixed income American Funds that have been in existence for the three-year period showed a three-year correlation lower than their respective Morningstar peer group averages. S&P 500 Index was used as an equity market proxy. Correlation based on monthly total returns. Correlation is a statistical measure of how two securities move in relation to each other. A correlation ranges from -1 to 1. A positive correlation close to 1 implies that as one security moves, either up or down, the other security will move in "lockstep," in the same direction. A negative correlation close to -1 indicates that the securities have moved in the opposite direction.

<sup>4</sup>On average, our mutual fund management fees were in the lowest quintile 62% of the time, based on the 20-year period ended December 31, 2022, versus comparable Lipper categories, excluding funds of funds.

Class F-2 shares were first offered on August 1, 2008. Class F-2 share results prior to the date of first sale are hypothetical based on the results of the original share class of the fund without a sales charge, adjusted for typical estimated expenses. Results for certain funds with an inception date after August 1, 2008, also include hypothetical returns because those funds' Class F-2 shares sold after the funds' date of first offering. Refer to [capitalgroup.com](https://capitalgroup.com) for more information on specific expense adjustments and the actual dates of first sale.

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